

Daily MTM Report

Daily summary for 16/08/2005

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<u>i-Bonds</u>								
R152 On 28/02/2006 Bond			7.10700	7.12500			0.00	0.00
R153 On 31/08/2010 Bond			7.56500	7.56500			0.00	0.00
R157 On 15/09/2015 Bond			7.86500	7.86500			0.00	0.00
R186 On 21/12/2026 Bond			7.51500	7.51500			0.00	0.00
R194 On 28/02/2008 Bond			7.28000	7.29500			0.00	0.00
R201 On 21/12/2014 Bond			7.86000	7.85500			0.00	0.00
R203 On 15/09/2017 Bond			7.89500	7.89500			0.00	0.00
R204 On 21/12/2018 Bond			7.89000	7.89000			0.00	0.00
R207 On 15/01/2020 Bond			7.86400	7.86400			0.00	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
Total for j-Bonds:								0.00	0.00

Derivatives

GOVI On 03/11/2005 jGovi			228.32700		228.41300		6.53	0.00	463.00
GOVI On 03/11/2005 jGovi	228.00	Call			29928.00000	29300	6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put			25798.00000	26030	6.53	0.00	0.00
GOVI On 02/02/2006 jGovi			232.44700		232.45200		0.00	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Call			45331.00000	45212	0.00	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put			20811.00000	20742	0.00	0.00	0.00
J152 On 28/02/2006 jSwap			7.16500		7.16100		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.55500		7.55400		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.86800		7.86900		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.46000		7.46000		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.29900		7.31200		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.84200		7.83800		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.86400		7.86400		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.86900		7.86900		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.47000		8.47100		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.00000		7.00000		0.00	0.00	0.00
JFRA On 03/11/2005 jFra			6.85400		6.83200		0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call			148.00000	157	0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put			1173.00000	1128	0.27	0.00	0.00
JFRA On 02/02/2006 jFra			6.80400		6.78700		0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call			487.00000	497	0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put			1622.00000	1591	0.35	0.00	0.00
JFRA On 04/05/2006 jFra			6.89900		6.87600		0.38	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JFRA On 04/05/2006 jFra	7.00	Call		1132.00000	1155	0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1436.00000	1403	0.38	0.00	0.00
JFRA On 03/08/2006 jFra			7.04300	7.03700		0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1595.00000	1601	0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1505.00000	1495	0.40	0.00	0.00
JFRA On 02/11/2006 jFra			7.21700	7.22000		0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2051.00000	2045	0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1512.00000	1513	0.40	0.00	0.00
JFRA On 01/02/2007 jFra			7.41300	7.41700		0.40	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1827.00000	1821	0.40	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		2031.00000	2034	0.40	0.00	0.00
JFRA On 03/05/2007 jFra			7.57300	7.60200		0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2358.00000	2319	0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		2108.00000	2141	0.43	0.00	0.00
JFRA On 02/08/2007 jFra			7.72900	7.74300		0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		2968.00000	2948	0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2374.00000	2388	0.48	0.00	0.00
JFRA On 01/11/2007 jFra			7.87100	7.89200		0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3622.00000	3590	0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2591.00000	2614	0.52	0.00	0.00
JN02 On 03/11/2005 jNote			7.17800	7.17600		2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		2763.00000	2751	2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		8753.00000	8687	2.79	0.00	0.00
JN02 On 02/02/2006 jNote			7.30800	7.31100		0.00	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		14219.00000	14154	0.00	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		13085.00000	13070	0.00	0.00	0.00
JN05 On 03/11/2005 jNote			7.75900	7.73800		6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		6655.00000	6895	6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		17512.00000	16879	6.00	0.00	0.00
JN05 On 02/02/2006 jNote			7.83900	7.82000		0.00	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		15127.00000	15504	0.00	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		12236.00000	11829	0.00	0.00	0.00
JN10 On 03/11/2005 jNote			7.93300	7.91500		9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		15141.00000	15584	9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		21014.00000	20210	9.57	0.00	0.00
JN10 On 02/02/2006 jNote			7.97100	7.95500		0.00	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		12179.00000	12651	0.00	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		15280.00000	14648	0.00	0.00	0.00
JROD On 31/08/2005 jRod			6.67500	6.67800		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.76500	6.76900		0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JROD On 31/10/2005 jRod			6.87300	6.87700		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.84900	6.85000		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.88500	6.88400		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.91600	6.91200		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.87500	6.87100		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.90000	6.89300		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.92500	6.91500		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.90000	6.88900		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.92300	6.90900		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.94500	6.92700		0.00	0.00	0.00
JROD On 31/08/2006 jRod			6.91900	6.90100		0.00	0.00	0.00
R152 On 03/11/2005 Bond Future			7.18300	7.21400		0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		172.00000	188	0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1619.00000	1538	0.34	0.00	0.00
R153 On 03/11/2005 Bond Future			7.60000	7.59000		4.75	0.00	303.00
R153 On 03/11/2005 Bond Future	7.75	Call		15529.00000	15189	5.03	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		8371.00000	8480	5.03	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Call		61947.00000	61496	6.40	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Put		674.00000	672	6.40	0.00	5.00
R153 On 03/11/2005 Bond Future	8.00	Call		23410.00000	23019	5.30	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		5174.00000	5233	5.30	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Call		41885.00000	41446	5.85	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		1879.00000	1889	5.85	0.00	0.00
R153 On 02/02/2006 Bond Future			7.62900	7.62700		4.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Call		13818.00000	13732	4.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		19247.00000	19246	4.75	0.00	0.00
R157 On 03/11/2005 Bond Future			7.90000	7.86000		8.38	0.00	3.00
R157 On 03/11/2005 Bond Future	8.00	Call		28225.00000	26131	8.38	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		16467.00000	17746	8.38	0.00	0.00
R157 On 02/02/2006 Bond Future			7.92500	7.92500		8.48	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		36057.00000	35961	8.48	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		29909.00000	29813	8.48	0.00	0.00
R186 On 03/11/2005 Bond Future			7.52500	7.52500		12.27	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		15246.00000	15079	11.72	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		51630.00000	51463	11.72	0.00	0.00
R186 On 02/02/2006 Bond Future			7.53200	7.53200		13.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		45113.00000	44975	13.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		49239.00000	49101	13.03	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 03/11/2005 Bond Future			7.30800	7.32500		2.52	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		7491.00000	7687	2.69	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		3709.00000	3536	2.69	0.00	0.00
R194 On 02/02/2006 Bond Future			7.32800	7.34300		2.39	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		6279.00000	6394	2.39	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		8085.00000	7909	2.39	0.00	0.00
R201 On 03/11/2005 Bond Future			7.88700	7.88200		8.33	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		21071.00000	20775	8.33	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		13264.00000	13299	8.33	0.00	0.00
R201 On 02/02/2006 Bond Future			7.91400	7.90800		8.73	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		19559.00000	19316	8.35	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		29900.00000	30047	8.35	0.00	0.00
R203 On 03/11/2005 Bond Future			7.92000	7.92000		10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		24074.00000	23944	10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		17918.00000	17788	10.80	0.00	0.00
R203 On 02/02/2006 Bond Future			7.94500	7.94500		10.80	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		33188.00000	33097	10.80	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		29017.00000	28926	10.80	0.00	0.00
R204 On 03/11/2005 Bond Future			7.91200	7.91200		11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		38412.00000	38287	11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		11494.00000	11369	11.73	0.00	0.00
R204 On 02/02/2006 Bond Future			7.93300	7.93300		11.73	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		35179.00000	35084	11.73	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		29836.00000	29741	11.73	0.00	0.00
R207 On 03/11/2005 Bond Future			7.88300	7.88300		0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Call		14514.00000	14462	0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Put		5057.00000	5005	0.00	0.00	0.00
R207 On 02/02/2006 Bond Future			7.90100	7.90000		0.00	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		17310.00000	17225	0.00	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		9310.00000	9305	0.00	0.00	0.00

Total for Derivatives:							0.00	1,274.00
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Grand Total:							0.00	1,274.00
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