

# Daily MTM Report

Daily summary for 17/08/2005

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>i-Bonds</u></b>								
R152 On 28/02/2006 Bond			7.11300	7.10700			0.00	0.00
R153 On 31/08/2010 Bond			7.54500	7.56500			0.00	0.00
R157 On 15/09/2015 Bond			7.84500	7.86500			0.00	0.00
R186 On 21/12/2026 Bond			7.49500	7.51500			0.00	0.00
R194 On 28/02/2008 Bond			7.25500	7.28000			0.00	0.00
R201 On 21/12/2014 Bond			7.83500	7.86000			0.00	0.00
R203 On 15/09/2017 Bond			7.88000	7.89500			0.00	0.00
R204 On 21/12/2018 Bond			7.87000	7.89000			0.00	0.00
R207 On 15/01/2020 Bond			7.84200	7.86400			0.00	0.00

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

## Derivatives

GOVI On 03/11/2005 jGovi			228.61300		228.32700		6.53	0.00	463.00
GOVI On 03/11/2005 jGovi	228.00	Call			29300.00000	30650	6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put			26030.00000	24520	6.53	0.00	0.00
GOVI On 02/02/2006 jGovi			232.69400		232.44700		0.00	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Call			45212.00000	46691	0.00	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put			20742.00000	19751	0.00	0.00	0.00
J152 On 28/02/2006 jSwap			7.16500		7.16500		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.53600		7.55500		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.84900		7.86800		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.44000		7.46000		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.27700		7.29900		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.81700		7.84200		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.84900		7.86400		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.84900		7.86900		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.44600		8.47000		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			6.84900		6.85400		0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call			157.00000	152	0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put			1128.00000	1135	0.27	0.00	0.00
JFRA On 02/02/2006 jFra			6.77800		6.80400		0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call			497.00000	475	0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put			1591.00000	1632	0.35	0.00	0.00
JFRA On 04/05/2006 jFra			6.87400		6.89900		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		1155.00000	1124	0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1403.00000	1433	0.38	0.00	0.00
JFRA On 03/08/2006 jFra			7.02100	7.04300		0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1601.00000	1571	0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1495.00000	1520	0.40	0.00	0.00
JFRA On 02/11/2006 jFra			7.18800	7.21700		0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2045.00000	2004	0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1513.00000	1544	0.40	0.00	0.00
JFRA On 01/02/2007 jFra			7.38400	7.41300		0.40	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1821.00000	1785	0.40	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		2034.00000	2069	0.40	0.00	0.00
JFRA On 03/05/2007 jFra			7.54700	7.57300		0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2319.00000	2285	0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		2141.00000	2170	0.43	0.00	0.00
JFRA On 02/08/2007 jFra			7.68000	7.72900		0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		2948.00000	2883	0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2388.00000	2443	0.48	0.00	0.00
JFRA On 01/11/2007 jFra			7.81200	7.87100		0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3590.00000	3503	0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2614.00000	2683	0.52	0.00	0.00
JN02 On 03/11/2005 jNote			7.15200	7.17800		2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		2751.00000	2571	2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		8687.00000	8987	2.79	0.00	0.00
JN02 On 02/02/2006 jNote			7.27500	7.30800		0.00	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		14154.00000	13807	0.00	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		13070.00000	13334	0.00	0.00	0.00
JN05 On 03/11/2005 jNote			7.73700	7.75900		6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		6895.00000	6509	6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		16879.00000	17410	6.00	0.00	0.00
JN05 On 02/02/2006 jNote			7.81700	7.83900		0.00	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		15504.00000	14983	0.00	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		11829.00000	12214	0.00	0.00	0.00
JN10 On 03/11/2005 jNote			7.91300	7.93300		9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		15584.00000	14857	9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		20210.00000	20869	9.57	0.00	0.00
JN10 On 02/02/2006 jNote			7.95100	7.97100		0.00	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		12651.00000	11973	0.00	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		14648.00000	15351	0.00	0.00	0.00
JROD On 31/08/2005 jRod			6.67300	6.67500		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.75700	6.76500		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			6.86800	6.87300		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.84900	6.84900		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.88600	6.88500		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.91600	6.91600		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.87400	6.87500		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.89900	6.90000		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.92400	6.92500		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.89900	6.90000		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.92200	6.92300		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.94500	6.94500		0.00	0.00	0.00
JROD On 31/08/2006 jRod			6.91800	6.91900		0.00	0.00	0.00
R152 On 03/11/2005 Bond Future			7.18900	7.18300		0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		188.00000	182	0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1538.00000	1550	0.34	0.00	0.00
R153 On 03/11/2005 Bond Future			7.57500	7.60000		4.75	0.00	303.00
R153 On 03/11/2005 Bond Future	7.75	Call		15189.00000	15797	5.03	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		8480.00000	7965	5.03	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Call		61496.00000	62550	6.40	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Put		672.00000	604	6.40	0.00	5.00
R153 On 03/11/2005 Bond Future	8.00	Call		23019.00000	23777	5.30	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		5233.00000	4868	5.30	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Call		41446.00000	42405	5.85	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		1889.00000	1726	5.85	0.00	0.00
R153 On 02/02/2006 Bond Future			7.60400	7.62900		4.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Call		13732.00000	14172	4.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		19246.00000	18621	4.75	0.00	0.00
R157 On 03/11/2005 Bond Future			7.87300	7.90000		8.38	0.00	3.00
R157 On 03/11/2005 Bond Future	8.00	Call		26131.00000	27310	8.38	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		17746.00000	16649	8.38	0.00	0.00
R157 On 02/02/2006 Bond Future			7.90200	7.92500		8.48	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		35961.00000	36899	8.48	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		29813.00000	28857	8.48	0.00	0.00
R186 On 03/11/2005 Bond Future			7.50400	7.52500		12.27	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		15079.00000	15806	11.72	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		51463.00000	49465	11.72	0.00	0.00
R186 On 02/02/2006 Bond Future			7.51100	7.53200		13.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		44975.00000	46212	13.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		49101.00000	47632	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			7.27900	7.30800		2.52	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		7687.00000	8053	2.69	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		3536.00000	3273	2.69	0.00	0.00
R194 On 02/02/2006 Bond Future			7.29400	7.32800		2.39	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		6394.00000	6687	2.39	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		7909.00000	7542	2.39	0.00	0.00
R201 On 03/11/2005 Bond Future			7.86000	7.88700		8.33	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		20775.00000	21724	8.33	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		13299.00000	12453	8.33	0.00	0.00
R201 On 02/02/2006 Bond Future			7.88600	7.91400		8.73	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		19316.00000	20060	8.35	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		30047.00000	28969	8.35	0.00	0.00
R203 On 03/11/2005 Bond Future			7.90400	7.92000		10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		23944.00000	24509	10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		17788.00000	17116	10.80	0.00	0.00
R203 On 02/02/2006 Bond Future			7.92800	7.94500		10.80	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		33097.00000	33704	10.80	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		28926.00000	28239	10.80	0.00	0.00
R204 On 03/11/2005 Bond Future			7.89100	7.91200		11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		38287.00000	39356	11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		11369.00000	10733	11.73	0.00	0.00
R204 On 02/02/2006 Bond Future			7.91100	7.93300		11.73	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		35084.00000	35953	11.73	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		29741.00000	28846	11.73	0.00	0.00
R207 On 03/11/2005 Bond Future			7.85900	7.88300		0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Call		14462.00000	15748	0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Put		5005.00000	4335	0.00	0.00	0.00
R207 On 02/02/2006 Bond Future			7.87700	7.90100		0.00	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		17225.00000	18378	0.00	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		9305.00000	8524	0.00	0.00	0.00
<b>Total for Derivatives:</b>							<b>0.00</b>	<b>1,274.00</b>

**Grand Total:** 0.00 1,274.00