



# Daily MTM Report

Daily summary for 19/08/2005

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			7.10000	7.11200			0.00	0.00
R153 On 31/08/2010 Bond			7.58000	7.59000			0.00	0.00
R157 On 15/09/2015 Bond			7.88500	7.90000			0.00	0.00
R186 On 21/12/2026 Bond			7.54000	7.55000			0.00	0.00
R194 On 28/02/2008 Bond			7.27000	7.28000			0.00	0.00
R201 On 21/12/2014 Bond			7.87500	7.89000			0.00	0.00
R203 On 15/09/2017 Bond			7.91500	7.93000			0.00	0.00
R204 On 21/12/2018 Bond			7.90000	7.92000			0.00	0.00
R207 On 15/01/2020 Bond			7.86900	7.89300			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			228.19000		227.93600		6.53	0.00	463.00
GOVI On 03/11/2005 jGovi	228.00	Call			26941.00000	28057	6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put			27581.00000	26157	6.53	0.00	0.00
GOVI On 02/02/2006 jGovi			232.25500		232.11400		0.00	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Call			42967.00000	43747	0.00	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put			21827.00000	21197	0.00	0.00	0.00
J152 On 28/02/2006 jSwap			7.16800		7.16800		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.56800		7.57700		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.88600		7.90100		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.48700		7.49500		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.28900		7.29800		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.85500		7.87000		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.88100		7.89600		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.87700		7.89700		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.47500		8.49700		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			6.85700		6.84700		0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call			149.00000	152	0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put			1137.00000	1115	0.27	0.00	0.00
JFRA On 02/02/2006 jFra			6.78500		6.78200		0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call			475.00000	475	0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put			1623.00000	1615	0.35	0.00	0.00
JFRA On 04/05/2006 jFra			6.86500		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		1124.00000	1109	0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1428.00000	1440	0.38	0.00	0.00
JFRA On 03/08/2006 jFra			7.01900	7.01800		0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1565.00000	1564	0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1521.00000	1518	0.40	0.00	0.00
JFRA On 02/11/2006 jFra			7.19800	7.19200		0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2008.00000	2013	0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1537.00000	1529	0.40	0.00	0.00
JFRA On 01/02/2007 jFra			7.38800	7.38200		0.40	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1781.00000	1786	0.40	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		2070.00000	2060	0.40	0.00	0.00
JFRA On 03/05/2007 jFra			7.54700	7.53700		0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2271.00000	2282	0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		2180.00000	2167	0.43	0.00	0.00
JFRA On 02/08/2007 jFra			7.68900	7.69000		0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		2894.00000	2891	0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2429.00000	2429	0.48	0.00	0.00
JFRA On 01/11/2007 jFra			7.82900	7.83700		0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3537.00000	3524	0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2651.00000	2658	0.52	0.00	0.00
JN02 On 03/11/2005 jNote			7.15600	7.15300		2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		2543.00000	2531	2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		8953.00000	8886	2.79	0.00	0.00
JN02 On 02/02/2006 jNote			7.28000	7.27900		0.00	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		13802.00000	13768	0.00	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		13259.00000	13212	0.00	0.00	0.00
JN05 On 03/11/2005 jNote			7.75000	7.75100		6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		6644.00000	6562	6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		16963.00000	16923	6.00	0.00	0.00
JN05 On 02/02/2006 jNote			7.83100	7.83100		0.00	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		15249.00000	15209	0.00	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		11902.00000	11862	0.00	0.00	0.00
JN10 On 03/11/2005 jNote			7.92900	7.92900		9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		15234.00000	15120	9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		20138.00000	20024	9.57	0.00	0.00
JN10 On 02/02/2006 jNote			7.96800	7.96800		0.00	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		12473.00000	12433	0.00	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		14678.00000	14638	0.00	0.00	0.00
JROD On 31/08/2005 jRod			6.52200	6.67200		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.60600	6.75600		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			6.71700	6.86500		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.77000	6.84700		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.80800	6.88600		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.84300	6.91900		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.82700	6.87800		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.85300	6.90400		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.87800	6.93000		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.86500	6.90400		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.88700	6.92700		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.91000	6.95000		0.00	0.00	0.00
JROD On 31/08/2006 jRod			6.89100	6.92300		0.00	0.00	0.00
R152 On 03/11/2005 Bond Future			7.17000	7.18800		0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		179.00000	188	0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1545.00000	1497	0.34	0.00	0.00
R153 On 03/11/2005 Bond Future			7.61200	7.62500		4.75	0.00	308.00
R153 On 03/11/2005 Bond Future	7.75	Call		14385.00000	14654	5.03	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		8797.00000	8484	5.03	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Call		60380.00000	60916	6.40	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Put		678.00000	631	6.40	0.00	5.00
R153 On 03/11/2005 Bond Future	8.00	Call		22081.00000	22434	5.30	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		5415.00000	5185	5.30	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Call		40371.00000	40844	5.85	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		1936.00000	1826	5.85	0.00	0.00
R153 On 02/02/2006 Bond Future			7.64500	7.65500		4.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Call		13141.00000	13282	4.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		19763.00000	19478	4.75	0.00	0.00
R157 On 03/11/2005 Bond Future			7.91400	7.93500		8.38	0.00	3.00
R157 On 03/11/2005 Bond Future	8.00	Call		24214.00000	25054	8.38	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		18772.00000	17847	8.38	0.00	0.00
R157 On 02/02/2006 Bond Future			7.94600	7.96200		8.48	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		34146.00000	34745	8.48	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		31035.00000	30321	8.48	0.00	0.00
R186 On 03/11/2005 Bond Future			7.55000	7.56000		12.27	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		13343.00000	13566	11.72	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		54250.00000	53184	11.72	0.00	0.00
R186 On 02/02/2006 Bond Future			7.55800	7.56800		13.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		42409.00000	42898	13.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		51152.00000	50361	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			7.29600	7.30700		2.52	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		7635.00000	7753	2.69	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		3462.00000	3341	2.69	0.00	0.00
R194 On 02/02/2006 Bond Future			7.31500	7.32600		2.39	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		6370.00000	6450	2.39	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		7846.00000	7713	2.39	0.00	0.00
R201 On 03/11/2005 Bond Future			7.90100	7.91700		8.33	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		19430.00000	19924	8.33	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		13946.00000	13378	8.33	0.00	0.00
R201 On 02/02/2006 Bond Future			7.92900	7.94400		8.73	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		18329.00000	18678	8.35	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		31008.00000	30384	8.35	0.00	0.00
R203 On 03/11/2005 Bond Future			7.93900	7.95500		10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		22205.00000	22740	10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		18749.00000	18051	10.80	0.00	0.00
R203 On 02/02/2006 Bond Future			7.96600	7.98100		10.80	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		31469.00000	31974	10.80	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		30031.00000	29399	10.80	0.00	0.00
R204 On 03/11/2005 Bond Future			7.92100	7.94200		11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		36360.00000	37400	11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		11872.00000	11211	11.73	0.00	0.00
R204 On 02/02/2006 Bond Future			7.94300	7.96400		11.73	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		33566.00000	34366	11.73	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		30700.00000	29823	11.73	0.00	0.00
R207 On 03/11/2005 Bond Future			7.88700	7.91100		0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Call		12878.00000	14088	0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Put		5696.00000	4957	0.00	0.00	0.00
R207 On 02/02/2006 Bond Future			7.90600	7.93000		0.00	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		15777.00000	16872	0.00	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		10187.00000	9355	0.00	0.00	0.00

<b>Total for Derivatives:</b>							<b>0.00</b>	<b>1,279.00</b>
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<b>Grand Total:</b>							<b>0.00</b>	<b>1,279.00</b>
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