

# Daily MTM Report

Daily summary for 26/08/2005

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			999999999.00000	7.11800			0.00	0.00
R153 On 31/08/2010 Bond			7.70500	7.73500			0.00	0.00
R157 On 15/09/2015 Bond			8.03000	8.07000			0.00	0.00
R186 On 21/12/2026 Bond			7.70500	7.73000			0.00	0.00
R194 On 28/02/2008 Bond			7.34000	7.37000			0.00	0.00
R201 On 21/12/2014 Bond			8.01500	8.05000			0.00	0.00
R203 On 15/09/2017 Bond			8.03500	8.07000			0.00	0.00
R204 On 21/12/2018 Bond			8.02500	8.06000			0.00	0.00
R207 On 15/01/2020 Bond			8.00200	8.03900			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			226.61550	226.22000		6.53	0.00	463.00
GOVI On 03/11/2005 jGovi	228.00	Call		17960.00000	19398	6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		35760.00000	33243	6.53	0.00	0.00
GOVI On 02/02/2006 jGovi			230.71100	230.34300		0.00	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Call		32237.00000	34108	0.00	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		28807.00000	26998	0.00	0.00	0.00
J152 On 28/02/2006 jSwap			7.16600	7.16600		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.67900	7.70600		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.02200	8.06100		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.65400	7.67800		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.34400	7.37000		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.98800	8.02300		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.99200	8.02500		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.99700	8.03100		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.60900	8.64500		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			6.92400	6.93200		0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		180.00000	172	0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		959.00000	971	0.27	0.00	0.00
JFRA On 02/02/2006 jFra			6.85400	6.86400		0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		523.00000	512	0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1469.00000	1483	0.35	0.00	0.00
JFRA On 04/05/2006 jFra			6.93400	6.96200		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		1207.00000	1171	0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1300.00000	1333	0.38	0.00	0.00
JFRA On 03/08/2006 jFra			7.07000	7.09900		0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1652.00000	1613	0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1409.00000	1441	0.40	0.00	0.00
JFRA On 02/11/2006 jFra			7.24800	7.30100		0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2141.00000	2067	0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1404.00000	1459	0.40	0.00	0.00
JFRA On 01/02/2007 jFra			7.43500	7.46800		0.40	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1870.00000	1829	0.40	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1949.00000	1988	0.40	0.00	0.00
JFRA On 03/05/2007 jFra			7.60100	7.72500		0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2498.00000	2337	0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1948.00000	2090	0.43	0.00	0.00
JFRA On 02/08/2007 jFra			7.74700	7.80300		0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3029.00000	2953	0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2288.00000	2349	0.48	0.00	0.00
JFRA On 01/11/2007 jFra			7.89100	7.96500		0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3710.00000	3599	0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2487.00000	2571	0.52	0.00	0.00
JN02 On 03/11/2005 jNote			7.21400	7.25600		2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		2953.00000	2659	2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		7462.00000	7935	2.79	0.00	0.00
JN02 On 02/02/2006 jNote			7.33700	7.38700		0.00	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		14546.00000	14024	0.00	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		11993.00000	12399	0.00	0.00	0.00
JN05 On 03/11/2005 jNote			7.83500	7.86300		6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		7917.00000	7377	6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		13581.00000	14204	6.00	0.00	0.00
JN05 On 02/02/2006 jNote			7.91900	7.94800		0.00	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		17673.00000	16939	0.00	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		9512.00000	9967	0.00	0.00	0.00
JN10 On 03/11/2005 jNote			8.04200	8.07500		9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		19374.00000	18057	9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		14229.00000	15172	9.57	0.00	0.00
JN10 On 02/02/2006 jNote			8.08100	8.11300		0.00	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		17420.00000	16130	0.00	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		9690.00000	10580	0.00	0.00	0.00
JROD On 31/08/2005 jRod			6.51600	6.66400		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.58300	6.73200		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			6.69400	6.84200		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.76000	6.83700		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.80000	6.87800		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.83600	6.91200		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.82200	6.87300		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.84700	6.89800		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.87200	6.92300		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.86000	6.89900		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.88200	6.92200		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.90500	6.94500		0.00	0.00	0.00
JROD On 31/08/2006 jRod			6.88700	6.91900		0.00	0.00	0.00
R152 On 03/11/2005 Bond Future			7.18600	7.20500		0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		149.00000	157	0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1567.00000	1516	0.34	0.00	0.00
R153 On 03/11/2005 Bond Future			7.74500	7.76500		4.75	0.00	323.00
R153 On 03/11/2005 Bond Future	7.75	Call		10486.00000	10855	5.03	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		11154.00000	10632	5.03	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Call		54262.00000	55079	6.40	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Put		816.00000	742	6.40	0.00	5.00
R153 On 03/11/2005 Bond Future	8.00	Call		17314.00000	17821	5.30	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		6905.00000	6521	5.30	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Call		34610.00000	35322	5.85	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		2431.00000	2252	5.85	0.00	0.00
R153 On 02/02/2006 Bond Future			7.78300	7.81500		4.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Call		10043.00000	10510	4.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		23452.00000	22566	4.75	0.00	0.00
R157 On 03/11/2005 Bond Future			8.06000	8.09000		8.38	0.00	3.00
R157 On 03/11/2005 Bond Future	8.00	Call		16769.00000	17765	8.38	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		24256.00000	22763	8.38	0.00	0.00
R157 On 02/02/2006 Bond Future			8.09900	8.14200		8.48	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		26280.00000	27791	8.48	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		37820.00000	35850	8.48	0.00	0.00
R186 On 03/11/2005 Bond Future			7.71700	7.74300		12.27	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		6714.00000	7204	11.72	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		70886.00000	68110	11.72	0.00	0.00
R186 On 02/02/2006 Bond Future			7.73000	7.75600		13.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		30869.00000	32060	13.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		63325.00000	61277	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			7.37200	7.40500		2.52	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		6130.00000	6507	2.69	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		4079.00000	3742	2.69	0.00	0.00
R194 On 02/02/2006 Bond Future			7.40000	7.43500		2.39	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		5281.00000	5550	2.39	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		8870.00000	8461	2.39	0.00	0.00
R201 On 03/11/2005 Bond Future			8.04300	8.08000		8.33	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		13210.00000	14228	8.33	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		18461.00000	17055	8.33	0.00	0.00
R201 On 02/02/2006 Bond Future			8.07600	8.11300		8.73	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		13584.00000	14374	8.35	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		37149.00000	35569	8.35	0.00	0.00
R203 On 03/11/2005 Bond Future			8.06000	8.09700		10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		15903.00000	17059	10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		23300.00000	21644	10.80	0.00	0.00
R203 On 02/02/2006 Bond Future			8.09100	8.12700		10.80	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		25410.00000	26585	10.80	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		34954.00000	33436	10.80	0.00	0.00
R204 On 03/11/2005 Bond Future			8.04700	8.08300		11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		28089.00000	29726	11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		14914.00000	13679	11.73	0.00	0.00
R204 On 02/02/2006 Bond Future			8.07300	8.11000		11.73	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		27104.00000	28401	11.73	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		35794.00000	34179	11.73	0.00	0.00
R207 On 03/11/2005 Bond Future			8.02200	8.05900		0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Call		6214.00000	7464	0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Put		10934.00000	9227	0.00	0.00	0.00
R207 On 02/02/2006 Bond Future			8.04400	8.08200		0.00	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		9462.00000	10752	0.00	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		15953.00000	14243	0.00	0.00	0.00
<b>Total for Derivatives:</b>							<b>0.00</b>	<b>1,294.00</b>

**Grand Total:** 0.00 1,294.00