

Daily MTM Report

Daily summary for 24/08/2005

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			7.11200	7.09800			0.00	0.00
R153 On 31/08/2010 Bond			7.60000	7.54000			0.00	0.00
R157 On 15/09/2015 Bond			7.91500	7.85000			0.00	0.00
R186 On 21/12/2026 Bond			7.56500	7.50000			0.00	0.00
R194 On 28/02/2008 Bond			7.28000	7.21500			0.00	0.00
R201 On 21/12/2014 Bond			7.90000	7.83500			0.00	0.00
R203 On 15/09/2017 Bond			7.92000	7.85500			0.00	0.00
R204 On 21/12/2018 Bond			7.91000	7.85000			0.00	0.00
R207 On 15/01/2020 Bond			7.88600	7.82900			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			227.91200		228.68400		6.53	0.00	463.00
GOVI On 03/11/2005 jGovi	228.00	Call			29963.00000	25737	6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put			23123.00000	26617	6.53	0.00	0.00
GOVI On 02/02/2006 jGovi			232.02500		232.76000		0.00	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Call			46586.00000	41879	0.00	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put			18986.00000	21629	0.00	0.00	0.00
J152 On 28/02/2006 jSwap			7.16700		7.16700		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.58400		7.53200		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.91400		7.85400		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.51200		7.44700		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.29600		7.24300		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.87800		7.81600		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.88400		7.82400		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.88600		7.82800		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.49100		8.43200		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			6.90300		6.87200		0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call			150.00000	165	0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put			1077.00000	1015	0.27	0.00	0.00
JFRA On 02/02/2006 jFra			6.81700		6.77800		0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call			460.00000	488	0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put			1617.00000	1549	0.35	0.00	0.00
JFRA On 04/05/2006 jFra			6.89500		6.86000		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		1094.00000	1131	0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1437.00000	1389	0.38	0.00	0.00
JFRA On 03/08/2006 jFra			7.02900	6.98900		0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1519.00000	1566	0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1546.00000	1495	0.40	0.00	0.00
JFRA On 02/11/2006 jFra			7.18400	7.15800		0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1953.00000	1985	0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1566.00000	1534	0.40	0.00	0.00
JFRA On 01/02/2007 jFra			7.36600	7.34500		0.40	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1729.00000	1752	0.40	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		2109.00000	2080	0.40	0.00	0.00
JFRA On 03/05/2007 jFra			7.53600	7.45500		0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2162.00000	2259	0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		2272.00000	2171	0.43	0.00	0.00
JFRA On 02/08/2007 jFra			7.67200	7.60500		0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		2777.00000	2860	0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2520.00000	2439	0.48	0.00	0.00
JFRA On 01/11/2007 jFra			7.80800	7.72000		0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3362.00000	3484	0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2784.00000	2674	0.52	0.00	0.00
JN02 On 03/11/2005 jNote			7.16400	7.12200		2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		2225.00000	2424	2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		9215.00000	8636	2.79	0.00	0.00
JN02 On 02/02/2006 jNote			7.27900	7.23000		0.00	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		13143.00000	13555	0.00	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		13522.00000	13018	0.00	0.00	0.00
JN05 On 03/11/2005 jNote			7.73300	7.70800		6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		5707.00000	5982	6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		17820.00000	17049	6.00	0.00	0.00
JN05 On 02/02/2006 jNote			7.81200	7.78600		0.00	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		14077.00000	14592	0.00	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		12589.00000	12030	0.00	0.00	0.00
JN10 On 03/11/2005 jNote			7.93800	7.90600		9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		13957.00000	14819	9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		20458.00000	19101	9.57	0.00	0.00
JN10 On 02/02/2006 jNote			7.97400	7.94400		0.00	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		11512.00000	12423	0.00	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		15375.00000	14215	0.00	0.00	0.00
JROD On 31/08/2005 jRod			6.66500	6.66600		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.73400	6.74100		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			6.84300	6.85000		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.83900	6.84000		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.88000	6.87900		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.91400	6.91400		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.87500	6.87500		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.89900	6.90100		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.92400	6.92600		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.90000	6.90100		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.92300	6.92400		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.94600	6.94600		0.00	0.00	0.00
JROD On 31/08/2006 jRod			6.92000	6.92100		0.00	0.00	0.00
R152 On 03/11/2005 Bond Future			7.19400	7.17400		0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		173.00000	158	0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1495.00000	1542	0.34	0.00	0.00
R153 On 03/11/2005 Bond Future			7.63500	7.56900		4.75	20.00	323.00
R153 On 03/11/2005 Bond Future	7.75	Call		15531.00000	13681	5.03	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		7429.00000	8542	5.03	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Call		62693.00000	59821	6.40	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Put		477.00000	566	6.40	0.00	5.00
R153 On 03/11/2005 Bond Future	8.00	Call		23594.00000	21354	5.30	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		4415.00000	5137	5.30	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Call		42415.00000	39718	5.85	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		1466.00000	1731	5.85	0.00	0.00
R153 On 02/02/2006 Bond Future			7.66400	7.59900		4.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Call		13981.00000	12685	4.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		18216.00000	19689	4.75	0.00	0.00
R157 On 03/11/2005 Bond Future			7.94000	7.87700		8.38	0.00	3.00
R157 On 03/11/2005 Bond Future	8.00	Call		26283.00000	23139	8.38	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		15959.00000	18116	8.38	0.00	0.00
R157 On 02/02/2006 Bond Future			7.97600	7.90700		8.48	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		36089.00000	32959	8.48	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		28459.00000	30995	8.48	0.00	0.00
R186 On 03/11/2005 Bond Future			7.57500	7.50900		12.27	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		14549.00000	11797	11.72	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		48858.00000	54636	11.72	0.00	0.00
R186 On 02/02/2006 Bond Future			7.58300	7.51600		13.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		45043.00000	40645	13.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		47108.00000	51304	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			7.30600	7.23600		2.52	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		8474.00000	7449	2.69	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		2761.00000	3255	2.69	0.00	0.00
R194 On 02/02/2006 Bond Future			7.32400	7.24700		2.39	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		7012.00000	6261	2.39	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		6953.00000	7699	2.39	0.00	0.00
R201 On 03/11/2005 Bond Future			7.92500	7.85900		8.33	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		21126.00000	18482	8.33	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		11788.00000	13528	8.33	0.00	0.00
R201 On 02/02/2006 Bond Future			7.95300	7.88500		8.73	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		19660.00000	17656	8.35	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		28504.00000	30918	8.35	0.00	0.00
R203 On 03/11/2005 Bond Future			7.94300	7.87700		10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		24917.00000	21895	10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		15431.00000	17514	10.80	0.00	0.00
R203 On 02/02/2006 Bond Future			7.96900	7.90100		10.80	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		34281.00000	31392	10.80	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		26757.00000	29044	10.80	0.00	0.00
R204 On 03/11/2005 Bond Future			7.93000	7.86900		11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		39886.00000	36243	11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		9471.00000	10783	11.73	0.00	0.00
R204 On 02/02/2006 Bond Future			7.95200	7.89000		11.73	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		36314.00000	33498	11.73	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		27521.00000	29674	11.73	0.00	0.00
R207 On 03/11/2005 Bond Future			7.90300	7.84500		0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Call		16262.00000	12962	0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Put		3705.00000	5131	0.00	0.00	0.00
R207 On 02/02/2006 Bond Future			7.92200	7.86300		0.00	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		18876.00000	15923	0.00	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		7893.00000	9691	0.00	0.00	0.00
Total for Derivatives:							20.00	1,294.00

Grand Total: **20.00** **1,294.00**