



Daily MTM Report

Daily summary for 30/08/2005

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			7.18300	7.18100			0.00	0.00
R153 On 31/08/2010 Bond			7.83000	7.80500			0.00	0.00
R157 On 15/09/2015 Bond			8.12500	8.12000			0.00	0.00
R186 On 21/12/2026 Bond			7.79500	7.79000			0.00	0.00
R194 On 28/02/2008 Bond			7.47000	7.45500			0.00	0.00
R201 On 21/12/2014 Bond			8.10500	8.10000			0.00	0.00
R203 On 15/09/2017 Bond			8.12000	8.11500			0.00	0.00
R204 On 21/12/2018 Bond			8.11500	8.11000			0.00	0.00
R207 On 15/01/2020 Bond			8.09600	8.09200			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			225.48900	225.61800		6.53	0.00	463.00
GOVI On 03/11/2005 jGovi	228.00	Call		14976.00000	14343	6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		38796.00000	39453	6.53	0.00	0.00
GOVI On 02/02/2006 jGovi			229.53700	229.65400		0.00	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Call		28367.00000	27704	0.00	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		31827.00000	32334	0.00	0.00	0.00
J152 On 28/02/2006 jSwap			7.11300	7.16500		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.78800	7.76600		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.10700	8.10400		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.74300	7.73800		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.45000	7.43800		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.07400	8.06900		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.07000	8.06600		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.08400	8.07900		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.70300	8.69800		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.00400	7.00000		0.00	0.00	0.00
JFRA On 03/11/2005 jFra			6.94600	6.93900		0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		173.00000	175	0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		935.00000	920	0.27	0.00	0.00
JFRA On 02/02/2006 jFra			6.88000	6.87200		0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		519.00000	523	0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1446.00000	1430	0.35	0.00	0.00
JFRA On 04/05/2006 jFra			6.99100	6.97800		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		1216.00000	1230	0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1270.00000	1252	0.38	0.00	0.00
JFRA On 03/08/2006 jFra			7.13900	7.12200		0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1673.00000	1692	0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1374.00000	1352	0.40	0.00	0.00
JFRA On 02/11/2006 jFra			7.34000	7.33200		0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2177.00000	2186	0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1364.00000	1353	0.40	0.00	0.00
JFRA On 01/02/2007 jFra			7.54000	7.50700		0.40	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1910.00000	1949	0.40	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1893.00000	1851	0.40	0.00	0.00
JFRA On 03/05/2007 jFra			7.77200	7.78200		0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2567.00000	2552	0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1877.00000	1887	0.43	0.00	0.00
JFRA On 02/08/2007 jFra			7.88500	7.86700		0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3107.00000	3130	0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2210.00000	2188	0.48	0.00	0.00
JFRA On 01/11/2007 jFra			8.03000	8.01900		0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3782.00000	3797	0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2418.00000	2404	0.52	0.00	0.00
JN02 On 03/11/2005 jNote			7.29700	7.28500		2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		3018.00000	3064	2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		6978.00000	6808	2.79	0.00	0.00
JN02 On 02/02/2006 jNote			7.43500	7.42300		0.00	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		14732.00000	14812	0.00	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		11515.00000	11368	0.00	0.00	0.00
JN05 On 03/11/2005 jNote			7.91300	7.89500		6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		8173.00000	8419	6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		12511.00000	12012	6.00	0.00	0.00
JN05 On 02/02/2006 jNote			8.00000	7.98300		0.00	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		18376.00000	18763	0.00	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		8780.00000	8471	0.00	0.00	0.00
JN10 On 03/11/2005 jNote			8.10600	8.09900		9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		19797.00000	19943	9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		13012.00000	12682	9.57	0.00	0.00
JN10 On 02/02/2006 jNote			8.14700	8.13900		0.00	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		18316.00000	18608	0.00	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		8818.00000	8568	0.00	0.00	0.00
JROD On 31/08/2005 jRod			6.66300	6.66300		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.72100	6.72100		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			6.83100	6.83000		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.83200	6.83200		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.87300	6.87200		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.91000	6.90800		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.87600	6.87100		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.85300	6.89700		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.94000	6.92300		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.92100	6.89900		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.95600	6.92300		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.99200	6.94700		0.00	0.00	0.00
JROD On 31/08/2006 jRod			6.97000	6.92300		0.00	0.00	0.00
R152 On 03/11/2005 Bond Future			7.21900	7.21900		0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		130.00000	127	0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1592.00000	1589	0.34	0.00	0.00
R153 On 03/11/2005 Bond Future			7.87500	7.85500		4.75	5.00	328.00
R153 On 03/11/2005 Bond Future	7.75	Call		8317.00000	7860	5.03	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		12985.00000	13415	5.03	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Call		50381.00000	49520	6.40	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Put		935.00000	960	6.40	0.00	5.00
R153 On 03/11/2005 Bond Future	8.00	Call		14512.00000	13907	5.30	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		8103.00000	8384	5.30	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Call		31027.00000	30235	5.85	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		2848.00000	2943	5.85	0.00	0.00
R153 On 02/02/2006 Bond Future			7.92000	7.89300		4.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Call		8683.00000	8257	4.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		25383.00000	26093	4.75	0.00	0.00
R157 On 03/11/2005 Bond Future			8.16500	8.15500		8.38	0.00	3.00
R157 On 03/11/2005 Bond Future	8.00	Call		13902.00000	13428	8.38	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		26761.00000	27111	8.38	0.00	0.00
R157 On 02/02/2006 Bond Future			8.19900	8.19400		8.48	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Call		0.00000	15153	8.11	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		0.00000	51931	8.11	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		24035.00000	23765	8.48	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		39768.00000	39899	8.48	0.00	0.00
R186 On 03/11/2005 Bond Future			7.80900	7.80400		12.27	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		4952.00000	4746	11.72	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		76739.00000	77154	11.72	0.00	0.00
R186 On 02/02/2006 Bond Future			7.82300	7.81800		13.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		27340.00000	26976	13.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		67472.00000	67724	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			7.51300	7.49800		2.52	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		4909.00000	4711	2.69	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		4866.00000	4991	2.69	0.00	0.00
R194 On 02/02/2006 Bond Future			7.55700	7.53900		2.39	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		4397.00000	4248	2.39	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		9997.00000	10195	2.39	0.00	0.00
R201 On 03/11/2005 Bond Future			8.13500	8.13100		8.33	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		11311.00000	11089	8.33	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		19891.00000	19930	8.33	0.00	0.00
R201 On 02/02/2006 Bond Future			8.17100	8.16600		8.73	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		12155.00000	11984	8.35	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		39104.00000	39251	8.35	0.00	0.00
R203 On 03/11/2005 Bond Future			8.14700	8.14200		10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		13874.00000	13578	10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		24679.00000	24761	10.80	0.00	0.00
R203 On 02/02/2006 Bond Future			8.17900	8.17400		10.80	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		23451.00000	23194	10.80	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		36497.00000	36611	10.80	0.00	0.00
R204 On 03/11/2005 Bond Future			8.13900	8.13400		11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		25088.00000	24707	11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		15962.00000	15977	11.73	0.00	0.00
R204 On 02/02/2006 Bond Future			8.16700	8.16200		11.73	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		24843.00000	24571	11.73	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		37604.00000	37722	11.73	0.00	0.00
R207 On 03/11/2005 Bond Future			8.11700	8.11300		0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Call		4382.00000	4222	0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Put		13392.00000	13549	0.00	0.00	0.00
R207 On 02/02/2006 Bond Future			8.14100	8.13700		0.00	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		7601.00000	7449	0.00	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		18411.00000	18573	0.00	0.00	0.00
Total for Derivatives:							5.00	1,299.00

Contract Details

Strike

Call/
Put

MTM Yield

Previous
MTM

Premium on
Option

Volatility

Traded Value

Open Interest

Grand Total:

5.00

1,299.00