

Daily MTM Report

Daily summary for 31/08/2005

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			7.18400	7.18300			0.00	0.00
R153 On 31/08/2010 Bond			7.72000	7.83000			0.00	0.00
R157 On 15/09/2015 Bond			8.01000	8.12500			0.00	0.00
R186 On 21/12/2026 Bond			7.69000	7.79500			0.00	0.00
R194 On 28/02/2008 Bond			7.37000	7.47000			0.00	0.00
R201 On 21/12/2014 Bond			7.99500	8.10500			0.00	0.00
R203 On 15/09/2017 Bond			8.01000	8.12000			0.00	0.00
R204 On 21/12/2018 Bond			8.00500	8.11500			0.00	0.00
R207 On 15/01/2020 Bond			7.98400	8.09600			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			226.71900		225.48900		6.53	0.00	463.00
GOVI On 03/11/2005 jGovi	228.00	Call			14343.00000	18906	6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put			39453.00000	31716	6.53	0.00	0.00
GOVI On 02/02/2006 jGovi			230.82800		229.53700		0.00	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Call			27704.00000	34271	0.00	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put			32334.00000	25991	0.00	0.00	0.00
J152 On 28/02/2006 jSwap			18.19500		7.11300		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			9.04000		7.78800		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.99700		8.10700		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.63900		7.74300		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.76200		7.45000		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.96600		8.07400		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.96600		8.07000		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.97600		8.08400		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.58900		8.70300		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.00400		7.00400		0.00	0.00	0.00
JFRA On 03/11/2005 jFra			6.94100		6.94600		0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call			175.00000	169	0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put			920.00000	926	0.27	0.00	0.00
JFRA On 02/02/2006 jFra			6.86600		6.88000		0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call			523.00000	509	0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put			1430.00000	1450	0.35	0.00	0.00
JFRA On 04/05/2006 jFra			6.97000		6.99100		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		1230.00000	1202	0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1252.00000	1275	0.38	0.00	0.00
JFRA On 03/08/2006 jFra			7.10900	7.13900		0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1692.00000	1651	0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1352.00000	1384	0.40	0.00	0.00
JFRA On 02/11/2006 jFra			7.30000	7.34000		0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2186.00000	2128	0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1353.00000	1393	0.40	0.00	0.00
JFRA On 01/02/2007 jFra			7.47700	7.54000		0.40	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1949.00000	1870	0.40	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1851.00000	1926	0.40	0.00	0.00
JFRA On 03/05/2007 jFra			7.74800	7.77200		0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2552.00000	2518	0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1887.00000	1912	0.43	0.00	0.00
JFRA On 02/08/2007 jFra			7.81700	7.88500		0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3130.00000	3036	0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2188.00000	2261	0.48	0.00	0.00
JFRA On 01/11/2007 jFra			7.96000	8.03000		0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3797.00000	3691	0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2404.00000	2482	0.52	0.00	0.00
JN02 On 03/11/2005 jNote			7.26500	7.29700		2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		3064.00000	2813	2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		6808.00000	7154	2.79	0.00	0.00
JN02 On 02/02/2006 jNote			7.39500	7.43500		0.00	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		14812.00000	14370	0.00	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		11368.00000	11680	0.00	0.00	0.00
JN05 On 03/11/2005 jNote			7.86100	7.91300		6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		8419.00000	7434	6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		12012.00000	13180	6.00	0.00	0.00
JN05 On 02/02/2006 jNote			7.94500	8.00000		0.00	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		18763.00000	17359	0.00	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		8471.00000	9322	0.00	0.00	0.00
JN10 On 03/11/2005 jNote			8.06200	8.10600		9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		19943.00000	18169	9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		12682.00000	13915	9.57	0.00	0.00
JN10 On 02/02/2006 jNote			8.10000	8.14700		0.00	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		18608.00000	16662	0.00	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		8568.00000	9818	0.00	0.00	0.00
JROD On 31/08/2005 jRod			6.70000	6.66300		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.71900	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			6.83000	6.83100		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.92900	6.83200		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.87200	6.87300		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.91100	6.91000		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.95200	6.87600		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.91000	6.85300		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.94500	6.94000		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.99100	6.92100		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.96000	6.95600		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.99700	6.99200		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.03700	6.97000		0.00	0.00	0.00
R152 On 03/11/2005 Bond Future			7.21600	7.21900		0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		127.00000	126	0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1589.00000	1579	0.34	0.00	0.00
R153 On 03/11/2005 Bond Future			7.76500	7.87500		4.75	20.00	308.00
R153 On 03/11/2005 Bond Future	7.75	Call		7860.00000	10012	5.03	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		13415.00000	10680	5.03	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Call		49520.00000	54103	6.40	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Put		960.00000	657	6.40	0.00	5.00
R153 On 03/11/2005 Bond Future	8.00	Call		13907.00000	16850	5.30	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		8384.00000	6441	5.30	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Call		30235.00000	34299	5.85	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		2943.00000	2120	5.85	0.00	0.00
R153 On 02/02/2006 Bond Future			7.79400	7.92000		4.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Call		8257.00000	10095	4.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		26093.00000	22616	4.75	0.00	0.00
R157 On 03/11/2005 Bond Future			8.04000	8.16500		8.38	0.00	3.00
R157 On 03/11/2005 Bond Future	8.00	Call		13428.00000	17811	8.38	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		27111.00000	21146	8.38	0.00	0.00
R157 On 02/02/2006 Bond Future			8.07400	8.19900		8.48	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		23765.00000	28259	8.48	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		39899.00000	34289	8.48	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Call		15153.00000	18566	8.11	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		51931.00000	45240	8.11	0.00	0.00
R186 On 03/11/2005 Bond Future			7.70100	7.80900		12.27	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		4746.00000	6908	11.72	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		77154.00000	65797	11.72	0.00	0.00
R186 On 02/02/2006 Bond Future			7.71200	7.82300		13.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		26976.00000	32311	13.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		67724.00000	59277	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			7.40200	7.51300		2.52	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		4711.00000	5949	2.69	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		4991.00000	3833	2.69	0.00	0.00
R194 On 02/02/2006 Bond Future			7.43000	7.55700		2.39	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		4248.00000	5194	2.39	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		10195.00000	8686	2.39	0.00	0.00
R201 On 03/11/2005 Bond Future			8.02100	8.13500		8.33	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		11089.00000	14355	8.33	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		19930.00000	15736	8.33	0.00	0.00
R201 On 02/02/2006 Bond Future			8.05100	8.17100		8.73	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		11984.00000	14627	8.35	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		39251.00000	34215	8.35	0.00	0.00
R203 On 03/11/2005 Bond Future			8.03300	8.14700		10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		13578.00000	17337	10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		24761.00000	19862	10.80	0.00	0.00
R203 On 02/02/2006 Bond Future			8.06100	8.17900		10.80	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		23194.00000	27204	10.80	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		36611.00000	31803	10.80	0.00	0.00
R204 On 03/11/2005 Bond Future			8.02500	8.13900		11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		24707.00000	30128	11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		15977.00000	12321	11.73	0.00	0.00
R204 On 02/02/2006 Bond Future			8.04900	8.16700		11.73	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		24571.00000	28840	11.73	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		37722.00000	32723	11.73	0.00	0.00
R207 On 03/11/2005 Bond Future			8.00200	8.11700		0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Call		4222.00000	7936	0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Put		13549.00000	8096	0.00	0.00	0.00
R207 On 02/02/2006 Bond Future			8.02300	8.14100		0.00	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		7449.00000	11343	0.00	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		18573.00000	13170	0.00	0.00	0.00
Total for Derivatives:							20.00	1,279.00

Contract Details

Strike

Call/
Put

MTM Yield

Previous
MTM

Premium on
Option

Volatility

Traded Value

Open Interest

Grand Total:

20.00

1,279.00