



# Daily MTM Report

Daily summary for 08/08/2005

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			7.07500	7.06500			0.00	0.00
R153 On 31/08/2010 Bond			7.42500	7.40500			0.00	0.00
R157 On 15/09/2015 Bond			7.78000	7.75000			0.00	0.00
R186 On 21/12/2026 Bond			7.44000	7.41000			0.00	0.00
R194 On 28/02/2008 Bond			7.11000	7.09000			0.00	0.00
R201 On 21/12/2014 Bond			7.77000	7.74000			0.00	0.00
R203 On 15/09/2017 Bond			7.81500	7.78000			0.00	0.00
R204 On 21/12/2018 Bond			7.80000	7.77000			0.00	0.00
R207 On 15/01/2020 Bond			7.77100	7.74400			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			229.55400		229.86700		6.53	0.00	463.00
GOVI On 03/11/2005 jGovi	228.00	Call			39862.00000	37506	6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put			21192.00000	21966	6.53	0.00	0.00
GOVI On 02/02/2006 jGovi			233.62100		233.92700		0.00	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Call			55911.00000	53572	0.00	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put			16641.00000	17362	0.00	0.00	0.00
J152 On 28/02/2006 jSwap			7.13600		7.13400		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.43300		7.41600		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.79700		7.76800		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.38900		7.35800		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.15900		7.14200		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.75900		7.72900		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.79100		7.75800		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.78300		7.75400		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.37600		8.34900		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			6.65000		6.66300		0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call			96.00000	87	0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put			1536.00000	1558	0.27	0.00	0.00
JFRA On 02/02/2006 jFra			6.62300		6.65300		0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call			413.00000	387	0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put			1877.00000	1925	0.35	0.00	0.00
JFRA On 04/05/2006 jFra			6.73500		6.75400		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		1023.00000	996	0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1626.00000	1646	0.38	0.00	0.00
JFRA On 03/08/2006 jFra			6.91500	6.93100		0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1489.00000	1463	0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1658.00000	1672	0.40	0.00	0.00
JFRA On 02/11/2006 jFra			7.09800	7.11400		0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1931.00000	1905	0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1652.00000	1665	0.40	0.00	0.00
JFRA On 01/02/2007 jFra			7.31100	7.31300		0.40	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1725.00000	1718	0.40	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		2183.00000	2180	0.40	0.00	0.00
JFRA On 03/05/2007 jFra			7.38700	7.44000		0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2176.00000	2108	0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		2323.00000	2385	0.43	0.00	0.00
JFRA On 02/08/2007 jFra			7.68900	7.61700		0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		2825.00000	2911	0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2539.00000	2449	0.48	0.00	0.00
JFRA On 01/11/2007 jFra			7.81200	7.74200		0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3427.00000	3520	0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2791.00000	2700	0.52	0.00	0.00
JN02 On 03/11/2005 jNote			7.03700	7.04700		2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		2333.00000	2206	2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		10710.00000	10773	2.79	0.00	0.00
JN02 On 02/02/2006 jNote			7.18500	7.18500		0.00	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		13458.00000	13343	0.00	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		14667.00000	14549	0.00	0.00	0.00
JN05 On 03/11/2005 jNote			7.65100	7.63300		6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		5859.00000	5909	6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		21109.00000	20408	6.00	0.00	0.00
JN05 On 02/02/2006 jNote			7.73800	7.71800		0.00	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		13401.00000	13685	0.00	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		14729.00000	14183	0.00	0.00	0.00
JN10 On 03/11/2005 jNote			7.86000	7.83500		9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		13885.00000	14274	9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		25334.00000	23979	9.57	0.00	0.00
JN10 On 02/02/2006 jNote			7.90600	7.88100		0.00	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		10368.00000	10966	0.00	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		18601.00000	17462	0.00	0.00	0.00
JROD On 31/08/2005 jRod			6.62000	6.55500		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.72200	6.65900		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			6.82800	6.76400		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.81700	6.78200		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.83700	6.80000		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.84800	6.81200		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.81800	6.79400		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.83300	6.80900		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.85300	6.82900		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.84200	6.82400		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.86000	6.84200		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.87600	6.85800		0.00	0.00	0.00
JROD On 31/08/2006 jRod			6.85800	6.84300		0.00	0.00	0.00
R152 On 03/11/2005 Bond Future			7.11600	7.09300		0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		289.00000	261	0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1359.00000	1402	0.34	0.00	0.00
R153 On 03/11/2005 Bond Future			7.45000	7.42900		4.75	0.00	303.00
R153 On 03/11/2005 Bond Future	7.75	Call		20864.00000	20031	5.03	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		6449.00000	6566	5.03	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Call		69109.00000	68141	6.40	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Put		579.00000	560	6.40	0.00	5.00
R153 On 03/11/2005 Bond Future	8.00	Call		29503.00000	28597	5.30	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		4010.00000	4053	5.30	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Call		48777.00000	47814	5.85	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		1514.00000	1500	5.85	0.00	0.00
R153 On 02/02/2006 Bond Future			7.47500	7.45300		4.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Call		17940.00000	17307	4.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		15923.00000	16234	4.75	0.00	0.00
R157 On 03/11/2005 Bond Future			7.81000	7.77700		8.38	0.00	3.00
R157 On 03/11/2005 Bond Future	8.00	Call		33824.00000	31696	8.38	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		15030.00000	15705	8.38	0.00	0.00
R157 On 02/02/2006 Bond Future			7.83800	7.80600		8.48	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		42544.00000	40726	8.48	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		26562.00000	27397	8.48	0.00	0.00
R186 On 03/11/2005 Bond Future			7.44800	7.41800		12.27	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		22013.00000	19962	11.72	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		44420.00000	46311	11.72	0.00	0.00
R186 On 02/02/2006 Bond Future			7.45500	7.42400		13.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		53859.00000	51256	13.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		43982.00000	45421	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			7.11800	7.09500		2.52	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		11160.00000	10715	2.69	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		2378.00000	2434	2.69	0.00	0.00
R194 On 02/02/2006 Bond Future			7.12000	7.09700		2.39	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		8953.00000	8640	2.39	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		5973.00000	6109	2.39	0.00	0.00
R201 On 03/11/2005 Bond Future			7.79600	7.76500		8.33	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		26851.00000	25244	8.33	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		11228.00000	11699	8.33	0.00	0.00
R201 On 02/02/2006 Bond Future			7.82100	7.78900		8.73	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		23914.00000	22680	8.35	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		26479.00000	27343	8.35	0.00	0.00
R203 On 03/11/2005 Bond Future			7.83900	7.80300		10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		30666.00000	28593	10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		15416.00000	16153	10.80	0.00	0.00
R203 On 02/02/2006 Bond Future			7.86400	7.82700		10.80	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		39118.00000	37225	10.80	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		25922.00000	26870	10.80	0.00	0.00
R204 On 03/11/2005 Bond Future			7.82100	7.79000		11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		46737.00000	44531	11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		9855.00000	10193	11.73	0.00	0.00
R204 On 02/02/2006 Bond Future			7.84100	7.81000		11.73	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		41712.00000	39975	11.73	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		26458.00000	27231	11.73	0.00	0.00
R207 On 03/11/2005 Bond Future			7.78800	7.76000		0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Call		22374.00000	20446	0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Put		2834.00000	3215	0.00	0.00	0.00
R207 On 02/02/2006 Bond Future			7.80500	7.77700		0.00	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		24222.00000	22529	0.00	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		6254.00000	6842	0.00	0.00	0.00

<b>Total for Derivatives:</b>							<b>0.00</b>	<b>1,274.00</b>
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<b>Grand Total:</b>							<b>0.00</b>	<b>1,274.00</b>
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