



# Daily MTM Report

Daily summary for 12/08/2005

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			7.09400	7.09400			0.00	0.00
R153 On 31/08/2010 Bond			7.48000	7.51000			0.00	0.00
R157 On 15/09/2015 Bond			7.80000	7.85500			0.00	0.00
R186 On 21/12/2026 Bond			7.46000	7.51500			0.00	0.00
R194 On 28/02/2008 Bond			7.22000	7.24000			0.00	0.00
R201 On 21/12/2014 Bond			7.79000	7.84500			0.00	0.00
R203 On 15/09/2017 Bond			7.83000	7.88500			0.00	0.00
R204 On 21/12/2018 Bond			7.82500	7.88000			0.00	0.00
R207 On 15/01/2020 Bond			7.80100	7.85700			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			229.05700		228.54900		6.53	0.00	463.00
GOVI On 03/11/2005 jGovi	228.00	Call			31339.00000	33969	6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put			25849.00000	23399	6.53	0.00	0.00
GOVI On 02/02/2006 jGovi			233.22100		232.67100		0.00	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Call			47065.00000	50555	0.00	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put			20355.00000	18345	0.00	0.00	0.00
J152 On 28/02/2006 jSwap			7.14800		7.13700		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.47700		7.50600		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.81000		7.86400		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.40700		7.46200		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.25000		7.26700		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.77500		7.82900		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.80300		7.85500		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.80600		7.86000		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.40500		8.46200		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.00000		6.99300		0.00	0.00	0.00
JFRA On 03/11/2005 jFra			6.77300		6.76300		0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call			124.00000	126	0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put			1318.00000	1296	0.27	0.00	0.00
JFRA On 02/02/2006 jFra			6.72400		6.74800		0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call			467.00000	447	0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put			1698.00000	1736	0.35	0.00	0.00
JFRA On 04/05/2006 jFra			6.82200		6.83300		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		1093.00000	1079	0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1503.00000	1515	0.38	0.00	0.00
JFRA On 03/08/2006 jFra			6.98100	7.00100		0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1560.00000	1533	0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1557.00000	1580	0.40	0.00	0.00
JFRA On 02/11/2006 jFra			7.15800	7.18800		0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2016.00000	1975	0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1556.00000	1588	0.40	0.00	0.00
JFRA On 01/02/2007 jFra			7.37000	7.38100		0.40	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1792.00000	1778	0.40	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		2084.00000	2096	0.40	0.00	0.00
JFRA On 03/05/2007 jFra			7.41000	7.53600		0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2282.00000	2128	0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		2194.00000	2348	0.43	0.00	0.00
JFRA On 02/08/2007 jFra			7.70700	7.73200		0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		2962.00000	2927	0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2394.00000	2421	0.48	0.00	0.00
JFRA On 01/11/2007 jFra			7.82000	7.88500		0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3619.00000	3524	0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2607.00000	2683	0.52	0.00	0.00
JN02 On 03/11/2005 jNote			7.10500	7.13400		2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		2636.00000	2450	2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		9400.00000	9746	2.79	0.00	0.00
JN02 On 02/02/2006 jNote			7.23900	7.27700		0.00	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		14062.00000	13669	0.00	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		13556.00000	13878	0.00	0.00	0.00
JN05 On 03/11/2005 jNote			7.68000	7.70700		6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		6474.00000	6045	6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		18625.00000	19324	6.00	0.00	0.00
JN05 On 02/02/2006 jNote			7.76000	7.79000		0.00	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		14642.00000	13976	0.00	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		12989.00000	13564	0.00	0.00	0.00
JN10 On 03/11/2005 jNote			7.87500	7.91300		9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		15518.00000	14281	9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		21533.00000	22936	9.57	0.00	0.00
JN10 On 02/02/2006 jNote			7.91600	7.95500		0.00	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		12336.00000	11105	0.00	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		15440.00000	16905	0.00	0.00	0.00
JROD On 31/08/2005 jRod			6.53600	6.68600		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.63200	6.78100		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			6.74200	6.88500		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.77600	6.84800		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.80400	6.87000		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.82400	6.88300		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.80500	6.84200		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.82200	6.85600		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.84000	6.87200		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.83000	6.85400		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.84700	6.86900		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.86200	6.88200		0.00	0.00	0.00
JROD On 31/08/2006 jRod			6.84500	6.86000		0.00	0.00	0.00
R152 On 03/11/2005 Bond Future			7.15300	7.15700		0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		221.00000	220	0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1490.00000	1477	0.34	0.00	0.00
R153 On 03/11/2005 Bond Future			7.51000	7.54000		4.75	0.00	303.00
R153 On 03/11/2005 Bond Future	7.75	Call		17187.00000	17981	5.03	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		7781.00000	7224	5.03	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Call		64182.00000	65459	6.40	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Put		661.00000	587	6.40	5.00	5.00
R153 On 03/11/2005 Bond Future	8.00	Call		25317.00000	26278	5.30	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		4833.00000	4443	5.30	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Call		44044.00000	45221	5.85	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		1791.00000	1616	5.85	0.00	0.00
R153 On 02/02/2006 Bond Future			7.53400	7.56900		4.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Call		15162.00000	15841	4.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		18115.00000	17297	4.75	0.00	0.00
R157 On 03/11/2005 Bond Future			7.83000	7.88000		8.38	0.00	3.00
R157 On 03/11/2005 Bond Future	8.00	Call		27765.00000	30144	8.38	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		17695.00000	15849	8.38	0.00	0.00
R157 On 02/02/2006 Bond Future			7.85700	7.91700		8.48	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		36796.00000	39453	8.48	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		29989.00000	27696	8.48	0.00	0.00
R186 On 03/11/2005 Bond Future			7.46800	7.52500		12.27	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		15907.00000	18304	11.72	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		52291.00000	47271	11.72	0.00	0.00
R186 On 02/02/2006 Bond Future			7.47500	7.53300		13.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		45596.00000	49327	13.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		49850.00000	46090	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			7.24100	7.26400		2.52	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		8451.00000	8746	2.69	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		3345.00000	3141	2.69	0.00	0.00
R194 On 02/02/2006 Bond Future			7.25500	7.28100		2.39	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		6935.00000	7165	2.39	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		7538.00000	7262	2.39	0.00	0.00
R201 On 03/11/2005 Bond Future			7.81500	7.87300		8.33	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		21830.00000	24058	8.33	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		13423.00000	11784	8.33	0.00	0.00
R201 On 02/02/2006 Bond Future			7.84000	7.90000		8.73	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		20071.00000	21805	8.35	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		29892.00000	27711	8.35	0.00	0.00
R203 On 03/11/2005 Bond Future			7.85300	7.91000		10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		25017.00000	27447	10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		18088.00000	16097	10.80	0.00	0.00
R203 On 02/02/2006 Bond Future			7.87700	7.93600		10.80	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		33916.00000	36307	10.80	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		29061.00000	26948	10.80	0.00	0.00
R204 On 03/11/2005 Bond Future			7.84600	7.90300		11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		39413.00000	42582	11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		11764.00000	10290	11.73	0.00	0.00
R204 On 02/02/2006 Bond Future			7.86600	7.92400		11.73	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		35947.00000	38448	11.73	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		29883.00000	27723	11.73	0.00	0.00
R207 On 03/11/2005 Bond Future			7.81800	7.87600		0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Call		15098.00000	18407	0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Put		5072.00000	3640	0.00	0.00	0.00
R207 On 02/02/2006 Bond Future			7.83500	7.89500		0.00	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		17699.00000	20747	0.00	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		9297.00000	7496	0.00	0.00	0.00
<b>Total for Derivatives:</b>							<b>5.00</b>	<b>1,274.00</b>

**Grand Total:** **5.00** **1,274.00**