

Daily MTM Report

Daily summary for 18/08/2005

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	7.11300			0.00	0.00
R153 On 31/08/2010 Bond			7.59000	7.54500			0.00	0.00
R157 On 15/09/2015 Bond			7.90000	7.84500			0.00	0.00
R186 On 21/12/2026 Bond			7.55000	7.49500			0.00	0.00
R194 On 28/02/2008 Bond			7.28000	7.25500			0.00	0.00
R201 On 21/12/2014 Bond			7.89000	7.83500			0.00	0.00
R203 On 15/09/2017 Bond			7.93000	7.88000			0.00	0.00
R204 On 21/12/2018 Bond			7.92000	7.87000			0.00	0.00
R207 On 15/01/2020 Bond			7.89300	7.84200			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			227.93600	228.61300		6.53	0.00	463.00
GOVI On 03/11/2005 jGovi	228.00	Call		30650.00000	26941	6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		24520.00000	27581	6.53	0.00	0.00
GOVI On 02/02/2006 jGovi			232.11400	232.69400		0.00	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Call		46691.00000	42967	0.00	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		19751.00000	21827	0.00	0.00	0.00
J152 On 28/02/2006 jSwap			7.16800	7.16500		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.57700	7.53600		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.90100	7.84900		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.49500	7.44000		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.29800	7.27700		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.87000	7.81700		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.89600	7.84900		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.89700	7.84900		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.49700	8.44600		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			6.84700	6.84900		0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		152.00000	149	0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1135.00000	1137	0.27	0.00	0.00
JFRA On 02/02/2006 jFra			6.78200	6.77800		0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		475.00000	475	0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1632.00000	1623	0.35	0.00	0.00
JFRA On 04/05/2006 jFra			6.87600	6.87400		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		1124.00000	1124	0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1433.00000	1428	0.38	0.00	0.00
JFRA On 03/08/2006 jFra			7.01800	7.02100		0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1571.00000	1565	0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1520.00000	1521	0.40	0.00	0.00
JFRA On 02/11/2006 jFra			7.19200	7.18800		0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2004.00000	2008	0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1544.00000	1537	0.40	0.00	0.00
JFRA On 01/02/2007 jFra			7.38200	7.38400		0.40	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1785.00000	1781	0.40	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		2069.00000	2070	0.40	0.00	0.00
JFRA On 03/05/2007 jFra			7.53700	7.54700		0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2285.00000	2271	0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		2170.00000	2180	0.43	0.00	0.00
JFRA On 02/08/2007 jFra			7.69000	7.68000		0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		2883.00000	2894	0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2443.00000	2429	0.48	0.00	0.00
JFRA On 01/11/2007 jFra			7.83700	7.81200		0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3503.00000	3537	0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2683.00000	2651	0.52	0.00	0.00
JN02 On 03/11/2005 jNote			7.15300	7.15200		2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		2571.00000	2543	2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		8987.00000	8953	2.79	0.00	0.00
JN02 On 02/02/2006 jNote			7.27900	7.27500		0.00	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		13807.00000	13802	0.00	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		13334.00000	13259	0.00	0.00	0.00
JN05 On 03/11/2005 jNote			7.75100	7.73700		6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		6509.00000	6644	6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		17410.00000	16963	6.00	0.00	0.00
JN05 On 02/02/2006 jNote			7.83100	7.81700		0.00	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		14983.00000	15249	0.00	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		12214.00000	11902	0.00	0.00	0.00
JN10 On 03/11/2005 jNote			7.92900	7.91300		9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		14857.00000	15234	9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		20869.00000	20138	9.57	0.00	0.00
JN10 On 02/02/2006 jNote			7.96800	7.95100		0.00	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		11973.00000	12473	0.00	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		15351.00000	14678	0.00	0.00	0.00
JROD On 31/08/2005 jRod			6.67200	6.67300		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.75600	6.75700		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			6.86500	6.86800		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.84700	6.84900		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.88600	6.88600		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.91900	6.91600		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.87800	6.87400		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.90400	6.89900		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.93000	6.92400		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.90400	6.89900		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.92700	6.92200		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.95000	6.94500		0.00	0.00	0.00
JROD On 31/08/2006 jRod			6.92300	6.91800		0.00	0.00	0.00
R152 On 03/11/2005 Bond Future			7.18800	7.18900		0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		182.00000	179	0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1550.00000	1545	0.34	0.00	0.00
R153 On 03/11/2005 Bond Future			7.62500	7.57500		4.75	5.00	308.00
R153 On 03/11/2005 Bond Future	7.75	Call		15797.00000	14385	5.03	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		7965.00000	8797	5.03	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Call		62550.00000	60380	6.40	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Put		604.00000	678	6.40	0.00	5.00
R153 On 03/11/2005 Bond Future	8.00	Call		23777.00000	22081	5.30	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		4868.00000	5415	5.30	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Call		42405.00000	40371	5.85	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		1726.00000	1936	5.85	0.00	0.00
R153 On 02/02/2006 Bond Future			7.65500	7.60400		4.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Call		14172.00000	13141	4.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		18621.00000	19763	4.75	0.00	0.00
R157 On 03/11/2005 Bond Future			7.93500	7.87300		8.38	0.00	3.00
R157 On 03/11/2005 Bond Future	8.00	Call		27310.00000	24214	8.38	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		16649.00000	18772	8.38	0.00	0.00
R157 On 02/02/2006 Bond Future			7.96200	7.90200		8.48	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		36899.00000	34146	8.48	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		28857.00000	31035	8.48	0.00	0.00
R186 On 03/11/2005 Bond Future			7.56000	7.50400		12.27	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		15806.00000	13343	11.72	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		49465.00000	54250	11.72	0.00	0.00
R186 On 02/02/2006 Bond Future			7.56800	7.51100		13.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		46212.00000	42409	13.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		47632.00000	51152	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			7.30700	7.27900		2.52	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		8053.00000	7635	2.69	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		3273.00000	3462	2.69	0.00	0.00
R194 On 02/02/2006 Bond Future			7.32600	7.29400		2.39	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		6687.00000	6370	2.39	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		7542.00000	7846	2.39	0.00	0.00
R201 On 03/11/2005 Bond Future			7.91700	7.86000		8.33	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		21724.00000	19430	8.33	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		12453.00000	13946	8.33	0.00	0.00
R201 On 02/02/2006 Bond Future			7.94400	7.88600		8.73	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		20060.00000	18329	8.35	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		28969.00000	31008	8.35	0.00	0.00
R203 On 03/11/2005 Bond Future			7.95500	7.90400		10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		24509.00000	22205	10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		17116.00000	18749	10.80	0.00	0.00
R203 On 02/02/2006 Bond Future			7.98100	7.92800		10.80	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		33704.00000	31469	10.80	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		28239.00000	30031	10.80	0.00	0.00
R204 On 03/11/2005 Bond Future			7.94200	7.89100		11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		39356.00000	36360	11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		10733.00000	11872	11.73	0.00	0.00
R204 On 02/02/2006 Bond Future			7.96400	7.91100		11.73	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		35953.00000	33566	11.73	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		28846.00000	30700	11.73	0.00	0.00
R207 On 03/11/2005 Bond Future			7.91100	7.85900		0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Call		15748.00000	12878	0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Put		4335.00000	5696	0.00	0.00	0.00
R207 On 02/02/2006 Bond Future			7.93000	7.87700		0.00	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		18378.00000	15777	0.00	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		8524.00000	10187	0.00	0.00	0.00

Total for Derivatives:							5.00	1,279.00
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Grand Total:							5.00	1,279.00
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