

Daily MTM Report

Daily summary for 23/08/2005

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			7.09800	7.10000			0.00	0.00
R153 On 31/08/2010 Bond			7.54000	7.56000			0.00	0.00
R157 On 15/09/2015 Bond			7.85000	7.86500			0.00	0.00
R186 On 21/12/2026 Bond			7.50000	7.52000			0.00	0.00
R194 On 28/02/2008 Bond			7.21500	7.25000			0.00	0.00
R201 On 21/12/2014 Bond			7.83500	7.85500			0.00	0.00
R203 On 15/09/2017 Bond			7.85500	7.89500			0.00	0.00
R204 On 21/12/2018 Bond			7.85000	7.88000			0.00	0.00
R207 On 15/01/2020 Bond			7.82900	7.85000			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			228.68400		228.42900		6.53	0.00	463.00
GOVI On 03/11/2005 jGovi	228.00	Call			28771.00000	29963	6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put			24481.00000	23123	6.53	0.00	0.00
GOVI On 02/02/2006 jGovi			232.76000		232.50000		0.00	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Call			45013.00000	46586	0.00	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put			20013.00000	18986	0.00	0.00	0.00
J152 On 28/02/2006 jSwap			7.16700		7.16800		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.53200		7.55000		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.85400		7.86800		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.44700		7.46700		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.24300		7.27200		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.81600		7.83600		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.82400		7.86200		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.82800		7.85800		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.43200		8.45500		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			6.87200		6.86400		0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call			148.00000	150	0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put			1094.00000	1077	0.27	0.00	0.00
JFRA On 02/02/2006 jFra			6.77800		6.78000		0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call			464.00000	460	0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put			1616.00000	1617	0.35	0.00	0.00
JFRA On 04/05/2006 jFra			6.86000		6.87200		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		1110.00000	1094	0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1424.00000	1437	0.38	0.00	0.00
JFRA On 03/08/2006 jFra			6.98900	7.01900		0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1558.00000	1519	0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1511.00000	1546	0.40	0.00	0.00
JFRA On 02/11/2006 jFra			7.15800	7.19500		0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2004.00000	1953	0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1526.00000	1566	0.40	0.00	0.00
JFRA On 01/02/2007 jFra			7.34500	7.38000		0.40	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1771.00000	1729	0.40	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		2065.00000	2109	0.40	0.00	0.00
JFRA On 03/05/2007 jFra			7.45500	7.52800		0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2253.00000	2162	0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		2184.00000	2272	0.43	0.00	0.00
JFRA On 02/08/2007 jFra			7.60500	7.64800		0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		2833.00000	2777	0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2471.00000	2520	0.48	0.00	0.00
JFRA On 01/11/2007 jFra			7.72000	7.77100		0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3436.00000	3362	0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2723.00000	2784	0.52	0.00	0.00
JN02 On 03/11/2005 jNote			7.12200	7.14900		2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		2401.00000	2225	2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		8890.00000	9215	2.79	0.00	0.00
JN02 On 02/02/2006 jNote			7.23000	7.26400		0.00	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		13503.00000	13143	0.00	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		13235.00000	13522	0.00	0.00	0.00
JN05 On 03/11/2005 jNote			7.70800	7.72700		6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		6034.00000	5707	6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		17353.00000	17820	6.00	0.00	0.00
JN05 On 02/02/2006 jNote			7.78600	7.80500		0.00	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		14522.00000	14077	0.00	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		12249.00000	12589	0.00	0.00	0.00
JN10 On 03/11/2005 jNote			7.90600	7.91000		9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		14195.00000	13957	9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		20415.00000	20458	9.57	0.00	0.00
JN10 On 02/02/2006 jNote			7.94400	7.94700		0.00	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		11647.00000	11512	0.00	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		15301.00000	15375	0.00	0.00	0.00
JROD On 31/08/2005 jRod			6.66600	6.66700		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.74100	6.74400		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			6.85000	6.85300		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.84000	6.84100		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.87900	6.88100		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.91400	6.91500		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.87500	6.87600		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.90100	6.90100		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.92600	6.92700		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.90100	6.90200		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.92400	6.92500		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.94600	6.94700		0.00	0.00	0.00
JROD On 31/08/2006 jRod			6.92100	6.92100		0.00	0.00	0.00
R152 On 03/11/2005 Bond Future			7.17400	7.17600		0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		175.00000	173	0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1503.00000	1495	0.34	0.00	0.00
R153 On 03/11/2005 Bond Future			7.56900	7.59100		4.75	0.00	308.00
R153 On 03/11/2005 Bond Future	7.75	Call		14999.00000	15531	5.03	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		7886.00000	7429	5.03	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Call		61759.00000	62693	6.40	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Put		531.00000	477	6.40	0.00	5.00
R153 On 03/11/2005 Bond Future	8.00	Call		22924.00000	23594	5.30	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		4734.00000	4415	5.30	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Call		41563.00000	42415	5.85	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		1603.00000	1466	5.85	0.00	0.00
R153 On 02/02/2006 Bond Future			7.59900	7.62200		4.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Call		13579.00000	13981	4.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		18795.00000	18216	4.75	0.00	0.00
R157 On 03/11/2005 Bond Future			7.87700	7.89300		8.38	0.00	3.00
R157 On 03/11/2005 Bond Future	8.00	Call		25640.00000	26283	8.38	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		16666.00000	15959	8.38	0.00	0.00
R157 On 02/02/2006 Bond Future			7.90700	7.92400		8.48	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		35424.00000	36089	8.48	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		29193.00000	28459	8.48	0.00	0.00
R186 On 03/11/2005 Bond Future			7.50900	7.52900		12.27	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		13896.00000	14549	11.72	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		50799.00000	48858	11.72	0.00	0.00
R186 On 02/02/2006 Bond Future			7.51600	7.53700		13.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		43817.00000	45043	13.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		48585.00000	47108	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			7.23600	7.27400		2.52	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		7961.00000	8474	2.69	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		3072.00000	2761	2.69	0.00	0.00
R194 On 02/02/2006 Bond Future			7.24700	7.29000		2.39	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		6619.00000	7012	2.39	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		7397.00000	6953	2.39	0.00	0.00
R201 On 03/11/2005 Bond Future			7.85900	7.88000		8.33	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		20407.00000	21126	8.33	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		12466.00000	11788	8.33	0.00	0.00
R201 On 02/02/2006 Bond Future			7.88500	7.90700		8.73	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		19091.00000	19660	8.35	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		29367.00000	28504	8.35	0.00	0.00
R203 On 03/11/2005 Bond Future			7.87700	7.91800		10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		23234.00000	24917	10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		16924.00000	15431	10.80	0.00	0.00
R203 On 02/02/2006 Bond Future			7.90100	7.94400		10.80	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		32587.00000	34281	10.80	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		28341.00000	26757	10.80	0.00	0.00
R204 On 03/11/2005 Bond Future			7.86900	7.90000		11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		38208.00000	39886	11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		10316.00000	9471	11.73	0.00	0.00
R204 On 02/02/2006 Bond Future			7.89000	7.92200		11.73	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		34990.00000	36314	11.73	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		28765.00000	27521	11.73	0.00	0.00
R207 On 03/11/2005 Bond Future			7.84500	7.86700		0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Call		15038.00000	16262	0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Put		4278.00000	3705	0.00	0.00	0.00
R207 On 02/02/2006 Bond Future			7.86300	7.88500		0.00	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		17792.00000	18876	0.00	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		8584.00000	7893	0.00	0.00	0.00

Total for Derivatives:							0.00	1,279.00
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Grand Total:							0.00	1,279.00
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