

# Daily MTM Report

Daily summary for 29/08/2005

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			7.18100	6.88500			0.00	0.00
R153 On 31/08/2010 Bond			7.80500	7.70500			0.00	0.00
R157 On 15/09/2015 Bond			8.12000	8.03000			0.00	0.00
R186 On 21/12/2026 Bond			7.79000	7.70500			0.00	0.00
R194 On 28/02/2008 Bond			7.45500	7.34000			0.00	0.00
R201 On 21/12/2014 Bond			8.10000	8.01500			0.00	0.00
R203 On 15/09/2017 Bond			8.11500	8.03500			0.00	0.00
R204 On 21/12/2018 Bond			8.11000	8.02500			0.00	0.00
R207 On 15/01/2020 Bond			8.09200	8.00200			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			225.61800	226.61550		6.53	0.00	463.00
GOVI On 03/11/2005 jGovi	228.00	Call		19398.00000	14976	6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		33243.00000	38796	6.53	0.00	0.00
GOVI On 02/02/2006 jGovi			229.65400	230.71100		0.00	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Call		34108.00000	28367	0.00	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		26998.00000	31827	0.00	0.00	0.00
J152 On 28/02/2006 jSwap			7.16500	7.16600		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.76600	7.67900		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.10400	8.02200		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.73800	7.65400		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.43800	7.34400		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.06900	7.98800		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.06600	7.99200		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.07900	7.99700		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.69800	8.60900		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			6.93900	6.92400		0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		172.00000	173	0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		971.00000	935	0.27	0.00	0.00
JFRA On 02/02/2006 jFra			6.87200	6.85400		0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		512.00000	519	0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1483.00000	1446	0.35	0.00	0.00
JFRA On 04/05/2006 jFra			6.97800	6.93400		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		1171.00000	1216	0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1333.00000	1270	0.38	0.00	0.00
JFRA On 03/08/2006 jFra			7.12200	7.07000		0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1613.00000	1673	0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1441.00000	1374	0.40	0.00	0.00
JFRA On 02/11/2006 jFra			7.33200	7.24800		0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2067.00000	2177	0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1459.00000	1364	0.40	0.00	0.00
JFRA On 01/02/2007 jFra			7.50700	7.43500		0.40	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1829.00000	1910	0.40	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1988.00000	1893	0.40	0.00	0.00
JFRA On 03/05/2007 jFra			7.78200	7.60100		0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2337.00000	2567	0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		2090.00000	1877	0.43	0.00	0.00
JFRA On 02/08/2007 jFra			7.86700	7.74700		0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		2953.00000	3107	0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2349.00000	2210	0.48	0.00	0.00
JFRA On 01/11/2007 jFra			8.01900	7.89100		0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3599.00000	3782	0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2571.00000	2418	0.52	0.00	0.00
JN02 On 03/11/2005 jNote			7.28500	7.21400		2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		2659.00000	3018	2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		7935.00000	6978	2.79	0.00	0.00
JN02 On 02/02/2006 jNote			7.42300	7.33700		0.00	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		14024.00000	14732	0.00	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		12399.00000	11515	0.00	0.00	0.00
JN05 On 03/11/2005 jNote			7.89500	7.83500		6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		7377.00000	8173	6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		14204.00000	12511	6.00	0.00	0.00
JN05 On 02/02/2006 jNote			7.98300	7.91900		0.00	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		16939.00000	18376	0.00	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		9967.00000	8780	0.00	0.00	0.00
JN10 On 03/11/2005 jNote			8.09900	8.04200		9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		18057.00000	19797	9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		15172.00000	13012	9.57	0.00	0.00
JN10 On 02/02/2006 jNote			8.13900	8.08100		0.00	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		16130.00000	18316	0.00	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		10580.00000	8818	0.00	0.00	0.00
JROD On 31/08/2005 jRod			6.66300	6.51600		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.72100	6.58300		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	6.69400		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.83200	6.76000		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.87200	6.80000		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.90800	6.83600		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.87100	6.82200		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.89700	6.84700		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.92300	6.87200		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.89900	6.86000		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.92300	6.88200		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.94700	6.90500		0.00	0.00	0.00
JROD On 31/08/2006 jRod			6.92300	6.88700		0.00	0.00	0.00
R152 On 03/11/2005 Bond Future			7.21900	7.18600		0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		157.00000	130	0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1516.00000	1592	0.34	0.00	0.00
R153 On 03/11/2005 Bond Future			7.85500	7.74500		4.75	0.00	323.00
R153 On 03/11/2005 Bond Future	7.75	Call		10855.00000	8317	5.03	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		10632.00000	12985	5.03	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Call		55079.00000	50381	6.40	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Put		742.00000	935	6.40	0.00	5.00
R153 On 03/11/2005 Bond Future	8.00	Call		17821.00000	14512	5.30	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		6521.00000	8103	5.30	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Call		35322.00000	31027	5.85	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		2252.00000	2848	5.85	0.00	0.00
R153 On 02/02/2006 Bond Future			7.89300	7.78300		4.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Call		10510.00000	8683	4.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		22566.00000	25383	4.75	0.00	0.00
R157 On 03/11/2005 Bond Future			8.15500	8.06000		8.38	0.00	3.00
R157 On 03/11/2005 Bond Future	8.00	Call		17765.00000	13902	8.38	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		22763.00000	26761	8.38	0.00	0.00
R157 On 02/02/2006 Bond Future			8.19400	8.09900		8.48	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		27791.00000	24035	8.48	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		35850.00000	39768	8.48	0.00	0.00
R186 On 03/11/2005 Bond Future			7.80400	7.71700		12.27	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		7204.00000	4952	11.72	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		68110.00000	76739	11.72	0.00	0.00
R186 On 02/02/2006 Bond Future			7.81800	7.73000		13.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		32060.00000	27340	13.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		61277.00000	67472	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			7.49800	7.37200		2.52	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		6507.00000	4909	2.69	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		3742.00000	4866	2.69	0.00	0.00
R194 On 02/02/2006 Bond Future			7.53900	7.40000		2.39	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		5550.00000	4397	2.39	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		8461.00000	9997	2.39	0.00	0.00
R201 On 03/11/2005 Bond Future			8.13100	8.04300		8.33	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		14228.00000	11311	8.33	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		17055.00000	19891	8.33	0.00	0.00
R201 On 02/02/2006 Bond Future			8.16600	8.07600		8.73	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		14374.00000	12155	8.35	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		35569.00000	39104	8.35	0.00	0.00
R203 On 03/11/2005 Bond Future			8.14200	8.06000		10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		17059.00000	13874	10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		21644.00000	24679	10.80	0.00	0.00
R203 On 02/02/2006 Bond Future			8.17400	8.09100		10.80	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		26585.00000	23451	10.80	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		33436.00000	36497	10.80	0.00	0.00
R204 On 03/11/2005 Bond Future			8.13400	8.04700		11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		29726.00000	25088	11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		13679.00000	15962	11.73	0.00	0.00
R204 On 02/02/2006 Bond Future			8.16200	8.07300		11.73	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		28401.00000	24843	11.73	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		34179.00000	37604	11.73	0.00	0.00
R207 On 03/11/2005 Bond Future			8.11300	8.02200		0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Call		7464.00000	4382	0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Put		9227.00000	13392	0.00	0.00	0.00
R207 On 02/02/2006 Bond Future			8.13700	8.04400		0.00	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		10752.00000	7601	0.00	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		14243.00000	18411	0.00	0.00	0.00
<b>Total for Derivatives:</b>							<b>0.00</b>	<b>1,294.00</b>

**Grand Total:** 0.00 1,294.00