



Daily MTM Report

Daily summary for 01/07/2005

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			7.04700	7.04400			0.00	0.00
R153 On 31/08/2010 Bond			7.62000	7.57000			0.00	0.00
R157 On 15/09/2015 Bond			8.06500	8.00000			0.00	0.00
R186 On 21/12/2026 Bond			7.68000	7.62500			0.00	0.00
R194 On 28/02/2008 Bond			7.32000	7.27500			0.00	0.00
R201 On 21/12/2014 Bond			8.10500	8.04000			0.00	0.00
R203 On 15/09/2017 Bond			8.11500	8.05000			0.00	0.00
R204 On 21/12/2018 Bond			8.11000	8.04000			0.00	0.00
R207 On 15/01/2020 Bond			8.07600	0.00000			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 04/08/2005 jGovi			222.64200	223.28700		11.40	0.00	17.00
GOVI On 04/08/2005 jGovi	224.00	Call		28063.00000	24684	11.40	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		35193.00000	38264	11.40	0.00	0.00
GOVI On 03/11/2005 jGovi			226.53200	227.19000		6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		30912.00000	27778	6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		39012.00000	42458	6.53	0.00	0.00
J152 On 28/02/2006 jSwap			7.12100	7.09900		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.62200	7.57700		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.08000	8.01800		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.62700	7.57400		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.34400	7.30600		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.10100	8.03800		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.08600	8.02500		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.09900	8.03100		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.02800	0.00000		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			6.95400	6.95400		0.00	0.00	0.00
JFRA On 04/08/2005 jFra			6.93200	6.92100		0.19	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Call		24.00000	25	0.19	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		830.00000	804	0.19	0.00	0.00
JFRA On 03/11/2005 jFra			6.70100	6.69500		0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		171.00000	172	0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1532.00000	1518	0.27	0.00	0.00
JFRA On 02/02/2006 jFra			6.76300	6.76400		0.35	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JFRA On 02/02/2006 jFra	7.25	Call		576.00000	573	0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1768.00000	1767	0.35	0.00	0.00
JFRA On 04/05/2006 jFra			6.87900	6.88300		0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1247.00000	1240	0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1534.00000	1537	0.38	0.00	0.00
JFRA On 03/08/2006 jFra			7.09300	7.09000		0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1760.00000	1762	0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1540.00000	1534	0.40	0.00	0.00
JFRA On 02/11/2006 jFra			7.33900	7.33500		0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2296.00000	2300	0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1476.00000	1470	0.40	0.00	0.00
JFRA On 01/02/2007 jFra			7.59000	7.60100		0.40	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		2134.00000	2118	0.40	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1887.00000	1898	0.40	0.00	0.00
JFRA On 03/05/2007 jFra			7.79600	7.78600		0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2677.00000	2689	0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1978.00000	1965	0.43	0.00	0.00
JFRA On 02/08/2007 jFra			7.96300	7.91800		0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3285.00000	3345	0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2263.00000	2213	0.48	0.00	0.00
JFRA On 01/11/2007 jFra			8.08400	8.03500		0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3917.00000	3989	0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2511.00000	2455	0.52	0.00	0.00
JN02 On 04/08/2005 jNote			7.12300	7.12100		2.51	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		783.00000	762	2.51	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		7794.00000	7729	2.51	0.00	0.00
JN02 On 03/11/2005 jNote			7.24700	7.24100		2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		4432.00000	4450	2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		9217.00000	9122	2.79	0.00	0.00
JN05 On 04/08/2005 jNote			7.73100	7.72400		5.80	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		2884.00000	2875	5.80	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		14328.00000	14027	5.80	0.00	0.00
JN05 On 03/11/2005 jNote			7.80800	7.80000		6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		10361.00000	10440	6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		18636.00000	18383	6.00	0.00	0.00
JN10 On 04/08/2005 jNote			8.03200	8.00000		9.28	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		11457.00000	12417	9.28	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		11459.00000	10213	9.28	0.00	0.00
JN10 On 03/11/2005 jNote			8.07700	8.04100		9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		23834.00000	25026	9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		21016.00000	19735	9.57	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JROD On 29/07/2005 jRod			6.55700	6.71200		0.00	0.00	0.00
JROD On 31/08/2005 jRod			6.65400	6.81000		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.72900	6.88000		0.00	0.00	0.00
JROD On 31/10/2005 jRod			6.75900	6.82500		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.77400	6.82800		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.79100	6.83300		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.79000	6.81300		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.81000	6.83300		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.84000	6.86700		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.83800	6.86200		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.86700	6.89700		0.00	0.00	0.00
R152 On 04/08/2005 Bond Future			7.04800	7.04400		0.48	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		3888.00000	3865	0.48	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		4.00000	3	0.48	0.00	0.00
R152 On 03/11/2005 Bond Future			7.07700	7.06700		0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		423.00000	410	0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1412.00000	1430	0.34	0.00	0.00
R153 On 04/08/2005 Bond Future			7.63600	7.58500		5.50	0.00	1.00
R153 On 04/08/2005 Bond Future	7.75	Call		12792.00000	11177	5.30	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		5062.00000	5843	5.30	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Call		31667.00000	29437	5.75	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Put		892.00000	1057	5.75	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Call		53380.00000	51006	6.20	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Put		114.00000	135	6.20	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Call		64348.00000	61959	6.45	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Put		39.00000	46	6.45	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Call		75226.00000	72832	6.45	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Put		9.00000	10	6.45	0.00	0.00
R153 On 03/11/2005 Bond Future			7.69500	7.64000		5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		17200.00000	15799	5.05	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		12285.00000	13344	5.05	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Call		24444.00000	22771	5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		8452.00000	9239	5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Call		41761.00000	39705	5.75	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		3999.00000	4403	5.75	0.00	0.00
R157 On 04/08/2005 Bond Future			8.08100	8.01500		9.00	0.00	1.00
R157 On 04/08/2005 Bond Future	8.00	Call		14205.00000	11411	8.40	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		15482.00000	18288	8.40	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Call		61832.00000	56558	9.35	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		1193.00000	1519	9.35	0.00	400.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 04/08/2005 Bond Future	9.00	Call		80839.00000	75359	9.65	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		415.00000	535	9.65	0.00	500.00
R157 On 04/08/2005 Bond Future	9.25	Call		99940.00000	94381	10.00	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Put		140.00000	181	10.00	0.00	100.00
R157 On 04/08/2005 Bond Future	7.75	Call		5790.00000	4277	8.10	0.00	200.00
R157 On 04/08/2005 Bond Future	7.75	Put		28594.00000	32681	8.10	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Call		27151.00000	23158	8.70	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Put		7352.00000	8959	8.70	0.00	200.00
R157 On 03/11/2005 Bond Future			8.12300	8.05400		9.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		25129.00000	22351	8.40	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		29627.00000	32569	8.40	0.00	0.00
R186 On 04/08/2005 Bond Future			7.68600	7.63100		12.80	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		4057.00000	2902	12.00	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		54386.00000	60259	12.00	0.00	0.00
R186 On 03/11/2005 Bond Future			7.70200	7.64500		12.80	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		17861.00000	15613	12.00	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		69654.00000	74629	12.00	0.00	0.00
R194 On 04/08/2005 Bond Future			7.33200	7.28500		3.10	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		7268.00000	6463	3.10	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		2154.00000	2469	3.10	0.00	0.00
R194 On 03/11/2005 Bond Future			7.36900	7.31600		3.10	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		9946.00000	9258	3.10	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		5968.00000	6428	3.10	0.00	0.00
R201 On 04/08/2005 Bond Future			8.12100	8.05600		8.44	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		9258.00000	7287	8.44	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		13007.00000	15365	8.44	0.00	0.00
R201 On 03/11/2005 Bond Future			8.16200	8.09400		8.35	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		18149.00000	16088	8.35	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		24315.00000	26685	8.35	0.00	0.00
R203 On 04/08/2005 Bond Future			8.12800	8.06300		10.47	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		11277.00000	8990	10.47	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		16151.00000	18859	10.47	0.00	0.00
R203 On 03/11/2005 Bond Future			8.16400	8.09600		10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		22499.00000	20073	10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		29821.00000	32538	10.80	0.00	0.00
R204 On 04/08/2005 Bond Future			8.12300	8.05200		11.83	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Call		23837.00000	19951	11.83	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Put		8026.00000	9850	11.83	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 03/11/2005 Bond Future			8.15500	8.08200		11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		35087.00000	31663	11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		21832.00000	24198	11.73	0.00	0.00
R207 On 04/08/2005 Bond Future			8.08800	8.01500		0.00	0.00	0.00
R207 On 04/08/2005 Bond Future	8.00	Call		5225.00000	2853	0.00	0.00	0.00
R207 On 04/08/2005 Bond Future	8.00	Put		6439.00000	9940	0.00	0.00	0.00
R207 On 03/11/2005 Bond Future			8.11500	8.04000		0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Call		9700.00000	7160	0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Put		12903.00000	16329	0.00	0.00	0.00
Total for Derivatives:							0.00	1,919.00

Grand Total: 0.00 1,919.00