



Daily MTM Report

Daily summary for 06/07/2005

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			7.05000	7.05600			0.00	0.00
R153 On 31/08/2010 Bond			7.69000	7.70500			0.00	0.00
R157 On 15/09/2015 Bond			8.10500	8.12500			0.00	0.00
R186 On 21/12/2026 Bond			7.73500	7.75500			0.00	0.00
R194 On 28/02/2008 Bond			7.39000	7.40500			0.00	0.00
R201 On 21/12/2014 Bond			8.12500	8.14000			0.00	0.00
R203 On 15/09/2017 Bond			8.15000	8.17000			0.00	0.00
R204 On 21/12/2018 Bond			8.14000	8.16500			0.00	0.00
R207 On 15/01/2020 Bond			8.10700	8.13600			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			222.09700	221.89300		11.40	0.00	17.00
GOVI On 04/08/2005 jGovi	224.00	Call		19744.00000	20084	11.40	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		40814.00000	39114	11.40	0.00	0.00
GOVI On 03/11/2005 jGovi			225.96700	225.76000		6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		23975.00000	24683	6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		46375.00000	45013	6.53	0.00	0.00
J152 On 28/02/2006 jSwap			7.12800	7.12200		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.68500	7.69900		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.11600	8.13800		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.68500	7.70500		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.40400	7.41800		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.11800	8.13400		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.11800	8.13800		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.12600	8.15200		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.05500	8.08200		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			6.95300	6.94800		0.19	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Call		22.00000	22	0.19	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		762.00000	750	0.19	0.00	0.00
JFRA On 03/11/2005 jFra			6.78600	6.78200		0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		207.00000	207	0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1354.00000	1345	0.27	0.00	0.00
JFRA On 02/02/2006 jFra			6.83400	6.82200		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		613.00000	621	0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1662.00000	1641	0.35	0.00	0.00
JFRA On 04/05/2006 jFra			6.96600	6.96100		0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1327.00000	1331	0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1422.00000	1414	0.38	0.00	0.00
JFRA On 03/08/2006 jFra			7.17800	7.18600		0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1875.00000	1862	0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1419.00000	1426	0.40	0.00	0.00
JFRA On 02/11/2006 jFra			7.40000	7.41900		0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2406.00000	2377	0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1380.00000	1397	0.40	0.00	0.00
JFRA On 01/02/2007 jFra			7.70500	7.66000		0.40	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		2201.00000	2258	0.40	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1810.00000	1757	0.40	0.00	0.00
JFRA On 03/05/2007 jFra			7.92000	7.85400		0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2760.00000	2850	0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1895.00000	1823	0.43	0.00	0.00
JFRA On 02/08/2007 jFra			7.98600	8.07100		0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3489.00000	3368	0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2093.00000	2180	0.48	0.00	0.00
JFRA On 01/11/2007 jFra			8.12600	8.19300		0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4148.00000	4044	0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2328.00000	2399	0.52	0.00	0.00
JN02 On 04/08/2005 jNote			7.20300	7.19000		2.51	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		876.00000	892	2.51	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		6603.00000	6377	2.51	0.00	0.00
JN02 On 03/11/2005 jNote			7.32800	7.32500		2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		4930.00000	4926	2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		8150.00000	8094	2.79	0.00	0.00
JN05 On 04/08/2005 jNote			7.79400	7.82800		5.80	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		3695.00000	3150	5.80	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		10812.00000	11678	5.80	0.00	0.00
JN05 On 03/11/2005 jNote			7.87200	7.91100		6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		12040.00000	11271	6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		15715.00000	16559	6.00	0.00	0.00
JN10 On 04/08/2005 jNote			8.08700	8.10400		9.28	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		14518.00000	13659	9.28	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		7384.00000	7682	9.28	0.00	0.00
JN10 On 03/11/2005 jNote			8.12800	8.13900		9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		26957.00000	26457	9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		17448.00000	17688	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			6.69400	6.69800		0.00	0.00	0.00
JROD On 31/08/2005 jRod			6.78800	6.79300		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.86700	6.87000		0.00	0.00	0.00
JROD On 31/10/2005 jRod			6.83000	6.83000		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.84900	6.84600		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.86900	6.86300		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.84300	6.83800		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.86400	6.85900		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.89500	6.88800		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.87900	6.87400		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.90800	6.90300		0.00	0.00	0.00
R152 On 04/08/2005 Bond Future			7.05200	7.06100		0.48	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		3792.00000	3842	0.48	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		2.00000	2	0.48	0.00	0.00
R152 On 03/11/2005 Bond Future			7.08700	7.10100		0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		376.00000	386	0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1471.00000	1437	0.34	0.00	0.00
R153 On 04/08/2005 Bond Future			7.70400	7.72100		5.50	0.00	1.00
R153 On 04/08/2005 Bond Future	7.75	Call		8421.00000	9005	5.50	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		7067.00000	6856	5.50	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Call		25636.00000	26480	6.05	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Put		1236.00000	1286	6.05	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Call		47032.00000	47859	6.60	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Put		141.00000	174	6.60	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Call		57977.00000	58769	6.60	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Put		44.00000	42	6.60	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Call		68851.00000	69645	6.60	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Put		9.00000	8	6.60	0.00	0.00
R153 On 03/11/2005 Bond Future			7.75000	7.76700		5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		13910.00000	14794	5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		14668.00000	14794	5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Call		20514.00000	21677	5.53	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		10194.00000	10600	5.53	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Call		36945.00000	38167	6.08	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		4855.00000	5319	6.08	0.00	0.00
R157 On 04/08/2005 Bond Future			8.11900	8.14100		9.00	0.00	1.00
R157 On 04/08/2005 Bond Future	8.25	Call		19103.00000	21100	9.41	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Put		9969.00000	10112	9.41	0.00	200.00
R157 On 04/08/2005 Bond Future	8.00	Call		8533.00000	9937	9.00	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		20475.00000	20025	9.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 04/08/2005 Bond Future	8.75	Call		51541.00000	53694	10.22	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		1566.00000	1865	10.22	0.00	400.00
R157 On 04/08/2005 Bond Future	9.00	Call		70275.00000	72321	10.62	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		515.00000	706	10.62	0.00	500.00
R157 On 04/08/2005 Bond Future	9.25	Call		89296.00000	91243	11.02	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Put		160.00000	253	11.02	0.00	100.00
R157 On 04/08/2005 Bond Future	7.75	Call		2753.00000	3529	8.68	0.00	200.00
R157 On 04/08/2005 Bond Future	7.75	Put		36221.00000	35143	8.68	0.00	0.00
R157 On 03/11/2005 Bond Future			8.16300	8.18500		9.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		19700.00000	22221	9.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		35030.00000	35740	9.00	0.00	0.00
R186 On 04/08/2005 Bond Future			7.74100	7.76200		12.80	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		1459.00000	1484	11.87	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		68431.00000	65811	11.87	0.00	0.00
R186 On 03/11/2005 Bond Future			7.75800	7.77900		12.80	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		12606.00000	12844	11.88	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		81281.00000	78896	11.88	0.00	0.00
R194 On 04/08/2005 Bond Future			7.40300	7.42000		3.10	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		4931.00000	5334	3.29	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		3032.00000	3030	3.29	0.00	0.00
R194 On 03/11/2005 Bond Future			7.44900	7.46700		3.10	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		7990.00000	8161	3.10	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		7278.00000	7061	3.10	0.00	0.00
R201 On 04/08/2005 Bond Future			8.13900	8.15600		9.20	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		5815.00000	6908	9.20	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		16215.00000	16181	9.20	0.00	0.00
R201 On 03/11/2005 Bond Future			8.18100	8.19800		9.20	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		14777.00000	16432	8.88	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		27711.00000	28263	8.88	0.00	0.00
R203 On 04/08/2005 Bond Future			8.16200	8.18300		10.47	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		6716.00000	7069	10.47	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		20786.00000	19538	10.47	0.00	0.00
R203 On 03/11/2005 Bond Future			8.19900	8.22100		10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		17859.00000	18439	10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		34609.00000	33538	10.80	0.00	0.00
R204 On 04/08/2005 Bond Future			8.15100	8.17800		11.83	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Call		16486.00000	17528	11.83	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Put		10777.00000	9666	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			8.18400	8.21100		11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		28819.00000	29847	11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		25764.00000	24669	11.73	0.00	0.00
R207 On 04/08/2005 Bond Future			8.11700	8.14700		0.00	0.00	0.00
R207 On 04/08/2005 Bond Future	8.00	Call		1398.00000	1847	0.00	0.00	0.00
R207 On 04/08/2005 Bond Future	8.00	Put		13195.00000	11254	0.00	0.00	0.00
R207 On 03/11/2005 Bond Future			8.14600	8.17600		0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Call		5342.00000	6071	0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Put		19325.00000	17690	0.00	0.00	0.00
Total for Derivatives:							0.00	1,919.00

Grand Total: **0.00** **1,919.00**