



Daily MTM Report

Daily summary for 05/09/2005

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			7.17100	7.17300			0.00	0.00
R153 On 31/08/2010 Bond			7.59500	7.58000			0.00	0.00
R157 On 15/09/2015 Bond			7.89000	7.87000			0.00	0.00
R186 On 21/12/2026 Bond			7.55500	7.53500			0.00	0.00
R194 On 28/02/2008 Bond			7.29000	7.25500			0.00	0.00
R201 On 21/12/2014 Bond			7.86500	7.85000			0.00	0.00
R203 On 15/09/2017 Bond			7.88000	7.86500			0.00	0.00
R204 On 21/12/2018 Bond			7.88000	7.86500			0.00	0.00
R207 On 15/01/2020 Bond			7.86300	7.84700			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			228.22300	228.43500		6.53	0.00	463.00
GOVI On 03/11/2005 jGovi	228.00	Call		26724.00000	25008	6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		22374.00000	22778	6.53	0.00	0.00
GOVI On 02/02/2006 jGovi			232.30000	232.51700		0.00	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Call		44122.00000	42469	0.00	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		18952.00000	19469	0.00	0.00	0.00
J152 On 28/02/2006 jSwap			18.20300	7.05600		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.61000	8.89500		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.88600	7.86700		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.50200	7.48200		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.30400	9.64500		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.84100	7.82600		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.84400	7.83000		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.85400	7.84000		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.84300	8.44900		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.00400	7.00400		0.00	0.00	0.00
JFRA On 03/11/2005 jFra			6.93300	6.92700		0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		155.00000	150	0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		946.00000	927	0.27	0.00	0.00
JFRA On 02/02/2006 jFra			6.82300	6.82000		0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		467.00000	461	0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1521.00000	1508	0.35	0.00	0.00
JFRA On 04/05/2006 jFra			6.92300	6.91700		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		1134.00000	1133	0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1337.00000	1322	0.38	0.00	0.00
JFRA On 03/08/2006 jFra			7.03700	7.04300		0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1563.00000	1549	0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1458.00000	1458	0.40	0.00	0.00
JFRA On 02/11/2006 jFra			7.20000	7.21500		0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2008.00000	1982	0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1482.00000	1492	0.40	0.00	0.00
JFRA On 01/02/2007 jFra			7.37500	7.38100		0.40	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1753.00000	1740	0.40	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		2044.00000	2046	0.40	0.00	0.00
JFRA On 03/05/2007 jFra			7.58500	7.56300		0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2276.00000	2298	0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		2122.00000	2091	0.43	0.00	0.00
JFRA On 02/08/2007 jFra			7.67600	7.63500		0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		2796.00000	2843	0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2466.00000	2412	0.48	0.00	0.00
JFRA On 01/11/2007 jFra			7.79800	7.73400		0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3363.00000	3447	0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2747.00000	2663	0.52	0.00	0.00
JN02 On 03/11/2005 jNote			7.18200	7.17600		2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		2213.00000	2148	2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		8189.00000	8013	2.79	0.00	0.00
JN02 On 02/02/2006 jNote			7.29200	7.27900		0.00	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		13184.00000	13181	0.00	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		12641.00000	12391	0.00	0.00	0.00
JN05 On 03/11/2005 jNote			7.72300	7.73200		6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		5335.00000	4998	6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		16443.00000	16479	6.00	0.00	0.00
JN05 On 02/02/2006 jNote			7.80000	7.81100		0.00	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		14197.00000	13833	0.00	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		11676.00000	11767	0.00	0.00	0.00
JN10 On 03/11/2005 jNote			7.93200	7.93400		9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		13596.00000	13150	9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		18154.00000	17848	9.57	0.00	0.00
JN10 On 02/02/2006 jNote			7.96900	7.96900		0.00	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		11888.00000	11760	0.00	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		14024.00000	13897	0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.70300	6.56300		0.00	0.00	0.00
JROD On 31/10/2005 jRod			6.81200	6.67600		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 30/11/2005 jRod			6.91400	6.77300		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.86600	6.79600		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.90700	6.83900		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.95000	6.88000		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.91000	6.86300		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.94700	6.90000		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.99600	6.94900		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.96600	6.93100		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.00600	6.97100		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.05000	7.01400		0.00	0.00	0.00
R152 On 03/11/2005 Bond Future			7.20300	7.20000		0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		128.00000	118	0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1531.00000	1530	0.34	0.00	0.00
R153 On 03/11/2005 Bond Future			7.63000	7.60700		4.75	2.00	387.00
R153 On 03/11/2005 Bond Future	7.75	Call		13724.00000	12866	5.03	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		7329.00000	7502	5.03	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Call		60862.00000	59809	6.40	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Put		353.00000	331	6.40	0.00	5.00
R153 On 03/11/2005 Bond Future	8.00	Call		21647.00000	20667	5.30	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		4174.00000	4226	5.30	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Call		40482.00000	39424	5.85	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		1239.00000	1214	5.85	0.00	0.00
R153 On 02/02/2006 Bond Future			7.65400	7.63700		4.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Call		12749.00000	12278	4.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		18604.00000	18857	4.75	0.00	0.00
R157 On 03/11/2005 Bond Future			7.91400	7.89400		8.38	0.00	3.00
R157 On 03/11/2005 Bond Future	8.00	Call		23983.00000	22553	8.38	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		15092.00000	15346	8.38	0.00	0.00
R157 On 02/02/2006 Bond Future			7.94500	7.92300		8.48	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		34373.00000	33094	8.48	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		28060.00000	28588	8.48	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Call		23352.00000	22286	8.11	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		37682.00000	38424	8.11	0.00	0.00
R186 On 03/11/2005 Bond Future			7.56300	7.54300		12.27	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		11421.00000	10169	11.72	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		50135.00000	51463	11.72	0.00	0.00
R186 On 02/02/2006 Bond Future			7.57200	7.55100		13.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		41351.00000	39601	13.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		47917.00000	48855	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			7.31500	7.27700		2.52	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		7544.00000	6901	2.69	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		2720.00000	2902	2.69	0.00	0.00
R194 On 02/02/2006 Bond Future			7.33300	7.29000		2.39	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		6381.00000	5918	2.39	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		7158.00000	7530	2.39	0.00	0.00
R201 On 03/11/2005 Bond Future			7.88600	7.87100		8.33	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		19525.00000	18578	8.33	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		10985.00000	11036	8.33	0.00	0.00
R201 On 02/02/2006 Bond Future			7.91200	7.89600		8.73	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		18606.00000	17923	8.35	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		28166.00000	28524	8.35	0.00	0.00
R203 On 03/11/2005 Bond Future			7.89900	7.88400		10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		23198.00000	22080	10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		14255.00000	14299	10.80	0.00	0.00
R203 On 02/02/2006 Bond Future			7.92300	7.90800		10.80	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		33044.00000	32128	10.80	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		26055.00000	26283	10.80	0.00	0.00
R204 On 03/11/2005 Bond Future			7.89700	7.88200		11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		37819.00000	36522	11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		8463.00000	8386	11.73	0.00	0.00
R204 On 02/02/2006 Bond Future			7.91700	7.90100		11.73	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		34839.00000	33828	11.73	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		26930.00000	27203	11.73	0.00	0.00
R207 On 03/11/2005 Bond Future			7.87800	7.86100		0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Call		14797.00000	13648	0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Put		3548.00000	3784	0.00	0.00	0.00
R207 On 02/02/2006 Bond Future			7.89600	7.87800		0.00	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		17733.00000	16714	0.00	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		7960.00000	8392	0.00	0.00	0.00
Total for Derivatives:							2.00	1,358.00

Contract Details

Strike

Call/
Put

MTM Yield

Previous
MTM

Premium on
Option

Volatility

Traded Value

Open Interest

Grand Total:

2.00

1,358.00