



Daily MTM Report

Daily summary for 06/09/2005

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			7.17800	7.17100			0.00	0.00
R153 On 31/08/2010 Bond			7.68000	7.59500			0.00	0.00
R157 On 15/09/2015 Bond			7.99000	7.89000			0.00	0.00
R186 On 21/12/2026 Bond			7.65000	7.55500			0.00	0.00
R194 On 28/02/2008 Bond			7.37000	7.29000			0.00	0.00
R201 On 21/12/2014 Bond			7.96500	7.86500			0.00	0.00
R203 On 15/09/2017 Bond			7.98000	7.88000			0.00	0.00
R204 On 21/12/2018 Bond			7.98000	7.88000			0.00	0.00
R207 On 15/01/2020 Bond			7.96300	7.86300			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			227.13200		228.22300		6.53	0.00	463.00
GOVI On 03/11/2005 jGovi	228.00	Call			25008.00000	19530	6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put			22778.00000	28210	6.53	0.00	0.00
GOVI On 02/02/2006 jGovi			231.19500		232.30000		0.00	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Call			42469.00000	35748	0.00	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put			19469.00000	23798	0.00	0.00	0.00
J152 On 28/02/2006 jSwap			18.20200		18.20300		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.99300		7.61000		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.98000		7.88600		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.59600		7.50200		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.75700		7.30400		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.93600		7.84100		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.93700		7.84400		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.95100		7.85400		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.56800		7.84300		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			6.94500		6.93300		0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call			150.00000	154	0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put			927.00000	902	0.27	0.00	0.00
JFRA On 02/02/2006 jFra			6.83500		6.82300		0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call			461.00000	468	0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put			1508.00000	1485	0.35	0.00	0.00
JFRA On 04/05/2006 jFra			6.95100		6.92300		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		1133.00000	1164	0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1322.00000	1284	0.38	0.00	0.00
JFRA On 03/08/2006 jFra			7.09700	7.03700		0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1549.00000	1622	0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1458.00000	1385	0.40	0.00	0.00
JFRA On 02/11/2006 jFra			7.27400	7.20000		0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1982.00000	2080	0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1492.00000	1409	0.40	0.00	0.00
JFRA On 01/02/2007 jFra			7.44200	7.37500		0.40	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1740.00000	1817	0.40	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		2046.00000	1959	0.40	0.00	0.00
JFRA On 03/05/2007 jFra			7.67700	7.58500		0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2298.00000	2414	0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		2091.00000	1981	0.43	0.00	0.00
JFRA On 02/08/2007 jFra			7.76000	7.67600		0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		2843.00000	2950	0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2412.00000	2314	0.48	0.00	0.00
JFRA On 01/11/2007 jFra			7.88000	7.79800		0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3447.00000	3563	0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2663.00000	2563	0.52	0.00	0.00
JN02 On 03/11/2005 jNote			7.23500	7.18200		2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		2148.00000	2417	2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		8013.00000	7314	2.79	0.00	0.00
JN02 On 02/02/2006 jNote			7.35400	7.29200		0.00	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		13181.00000	13721	0.00	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		12391.00000	11789	0.00	0.00	0.00
JN05 On 03/11/2005 jNote			7.78300	7.72300		6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		4998.00000	5751	6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		16479.00000	14733	6.00	0.00	0.00
JN05 On 02/02/2006 jNote			7.86400	7.80000		0.00	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		13833.00000	15205	0.00	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		11767.00000	10500	0.00	0.00	0.00
JN10 On 03/11/2005 jNote			7.99800	7.93200		9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		13150.00000	15150	9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		17848.00000	15289	9.57	0.00	0.00
JN10 On 02/02/2006 jNote			8.03700	7.96900		0.00	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		11760.00000	14038	0.00	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		13897.00000	11498	0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.70000	6.70300		0.00	0.00	0.00
JROD On 31/10/2005 jRod			6.80800	6.81200		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			6.91000	6.91400		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.86500	6.86600		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.90600	6.90700		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.94900	6.95000		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.90900	6.91000		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.94600	6.94700		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.99500	6.99600		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.96500	6.96600		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.00500	7.00600		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.04900	7.05000		0.00	0.00	0.00
R152 On 03/11/2005 Bond Future			7.21500	7.20300		0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		118.00000	110	0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1530.00000	1559	0.34	0.00	0.00
R153 On 03/11/2005 Bond Future			7.71100	7.63000		4.75	0.00	387.00
R153 On 03/11/2005 Bond Future	7.75	Call		12866.00000	10750	5.03	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		7502.00000	9010	5.03	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Call		59809.00000	56276	6.40	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Put		331.00000	422	6.40	0.00	5.00
R153 On 03/11/2005 Bond Future	8.00	Call		20667.00000	17997	5.30	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		4226.00000	5179	5.30	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Call		39424.00000	36116	5.85	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		1214.00000	1529	5.85	0.00	0.00
R153 On 02/02/2006 Bond Future			7.74800	7.65400		4.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Call		12278.00000	10561	4.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		18857.00000	21134	4.75	0.00	0.00
R157 On 03/11/2005 Bond Future			8.01700	7.91400		8.38	0.00	3.00
R157 On 03/11/2005 Bond Future	8.00	Call		22553.00000	17812	8.38	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		15346.00000	19230	8.38	0.00	0.00
R157 On 02/02/2006 Bond Future			8.05100	7.94500		8.48	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		33094.00000	28557	8.48	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		28588.00000	32717	8.48	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Call		22286.00000	18714	8.11	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		38424.00000	43518	8.11	0.00	0.00
R186 On 03/11/2005 Bond Future			7.66000	7.56300		12.27	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		10169.00000	7068	11.72	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		51463.00000	60768	11.72	0.00	0.00
R186 On 02/02/2006 Bond Future			7.67000	7.57200		13.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		39601.00000	33727	13.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		48855.00000	55418	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			7.40100	7.31500		2.52	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		6901.00000	5734	2.69	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		2902.00000	3596	2.69	0.00	0.00
R194 On 02/02/2006 Bond Future			7.43000	7.33300		2.39	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		5918.00000	5064	2.39	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		7530.00000	8556	2.39	0.00	0.00
R201 On 03/11/2005 Bond Future			7.98900	7.88600		8.33	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		18578.00000	14692	8.33	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		11036.00000	13968	8.33	0.00	0.00
R201 On 02/02/2006 Bond Future			8.01800	7.91200		8.73	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		17923.00000	15013	8.35	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		28524.00000	32477	8.35	0.00	0.00
R203 On 03/11/2005 Bond Future			8.00100	7.89900		10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		22080.00000	17663	10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		14299.00000	17740	10.80	0.00	0.00
R203 On 02/02/2006 Bond Future			8.02900	7.92300		10.80	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		32128.00000	27823	10.80	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		26283.00000	30013	10.80	0.00	0.00
R204 On 03/11/2005 Bond Future			7.99900	7.89700		11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		36522.00000	30612	11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		8386.00000	10718	11.73	0.00	0.00
R204 On 02/02/2006 Bond Future			8.02200	7.91700		11.73	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		33828.00000	29309	11.73	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		27203.00000	31055	11.73	0.00	0.00
R207 On 03/11/2005 Bond Future			7.98000	7.87800		0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Call		13648.00000	8468	0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Put		3784.00000	6861	0.00	0.00	0.00
R207 On 02/02/2006 Bond Future			8.00000	7.89600		0.00	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		16714.00000	12008	0.00	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		8392.00000	12008	0.00	0.00	0.00
Total for Derivatives:							0.00	1,358.00

Contract Details

Strike

Call/
Put

MTM Yield

Previous
MTM

Premium on
Option

Volatility

Traded Value

Open Interest

Grand Total:

0.00

1,358.00