



Daily MTM Report

Daily summary for 07/09/2005

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			7.18300	7.17800			0.00	0.00
R153 On 31/08/2010 Bond			7.73500	7.68000			0.00	0.00
R157 On 15/09/2015 Bond			8.03500	7.99000			0.00	0.00
R186 On 21/12/2026 Bond			7.69500	7.65000			0.00	0.00
R194 On 28/02/2008 Bond			7.43000	7.37000			0.00	0.00
R201 On 21/12/2014 Bond			8.01500	7.96500			0.00	0.00
R203 On 15/09/2017 Bond			8.02500	7.98000			0.00	0.00
R204 On 21/12/2018 Bond			8.02500	7.98000			0.00	0.00
R207 On 15/01/2020 Bond			8.00700	7.96300			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			226.56700		227.13200		6.53	0.00	463.00
GOVI On 03/11/2005 jGovi	228.00	Call			19530.00000	16913	6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put			28210.00000	31243	6.53	0.00	0.00
GOVI On 02/02/2006 jGovi			230.62000		231.19500		0.00	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Call			35748.00000	32457	0.00	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put			23798.00000	26257	0.00	0.00	0.00
J152 On 28/02/2006 jSwap			18.21300		18.20200		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			9.04800		8.99300		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.01800		7.98000		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.64000		7.59600		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.81700		9.75700		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.98300		7.93600		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.97800		7.93700		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.99300		7.95100		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.61100		8.56800		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			6.96900		6.94500		0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call			154.00000	166	0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put			902.00000	855	0.27	0.00	0.00
JFRA On 02/02/2006 jFra			6.88400		6.83500		0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call			468.00000	505	0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put			1485.00000	1402	0.35	0.00	0.00
JFRA On 04/05/2006 jFra			6.96700		6.95100		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		1164.00000	1180	0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1284.00000	1261	0.38	0.00	0.00
JFRA On 03/08/2006 jFra			7.16300	7.09700		0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1622.00000	1706	0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1385.00000	1307	0.40	0.00	0.00
JFRA On 02/11/2006 jFra			7.36500	7.27400		0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2080.00000	2205	0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1409.00000	1312	0.40	0.00	0.00
JFRA On 01/02/2007 jFra			7.52100	7.44200		0.40	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1817.00000	1911	0.40	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1959.00000	1860	0.40	0.00	0.00
JFRA On 03/05/2007 jFra			7.78400	7.67700		0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2414.00000	2554	0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1981.00000	1859	0.43	0.00	0.00
JFRA On 02/08/2007 jFra			7.85200	7.76000		0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		2950.00000	3070	0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2314.00000	2209	0.48	0.00	0.00
JFRA On 01/11/2007 jFra			7.96500	7.88000		0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3563.00000	3685	0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2563.00000	2462	0.52	0.00	0.00
JN02 On 03/11/2005 jNote			7.29900	7.23500		2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		2417.00000	2794	2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		7314.00000	6503	2.79	0.00	0.00
JN02 On 02/02/2006 jNote			7.42600	7.35400		0.00	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		13721.00000	14384	0.00	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		11789.00000	11111	0.00	0.00	0.00
JN05 On 03/11/2005 jNote			7.84700	7.78300		6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		5751.00000	6656	6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		14733.00000	12980	6.00	0.00	0.00
JN05 On 02/02/2006 jNote			7.92900	7.86400		0.00	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		15205.00000	16684	0.00	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		10500.00000	9306	0.00	0.00	0.00
JN10 On 03/11/2005 jNote			8.05100	7.99800		9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		15150.00000	16875	9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		15289.00000	13374	9.57	0.00	0.00
JN10 On 02/02/2006 jNote			8.09100	8.03700		0.00	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		14038.00000	16021	0.00	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		11498.00000	9789	0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.69700	6.70000		0.00	0.00	0.00
JROD On 31/10/2005 jRod			6.80400	6.80800		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			6.90600	6.91000		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.86500	6.86500		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.91000	6.90600		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.95700	6.94900		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.91700	6.90900		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.95400	6.94600		0.00	0.00	0.00
JROD On 31/05/2006 jRod			7.00100	6.99500		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.96800	6.96500		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.00600	7.00500		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.04800	7.04900		0.00	0.00	0.00
R152 On 03/11/2005 Bond Future			7.21900	7.21500		0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		110.00000	105	0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1559.00000	1567	0.34	0.00	0.00
R153 On 03/11/2005 Bond Future			7.76700	7.71100		4.75	0.00	387.00
R153 On 03/11/2005 Bond Future	7.75	Call		10750.00000	9386	5.03	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		9010.00000	10144	5.03	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Call		56276.00000	53848	6.40	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Put		422.00000	490	6.40	0.00	5.00
R153 On 03/11/2005 Bond Future	8.00	Call		17997.00000	16226	5.30	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		5179.00000	5906	5.30	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Call		36116.00000	33861	5.85	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		1529.00000	1771	5.85	0.00	0.00
R153 On 02/02/2006 Bond Future			7.80800	7.74800		4.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Call		10561.00000	9536	4.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		21134.00000	22649	4.75	0.00	0.00
R157 On 03/11/2005 Bond Future			8.06100	8.01700		8.38	0.00	3.00
R157 On 03/11/2005 Bond Future	8.00	Call		17812.00000	15900	8.38	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		19230.00000	20980	8.38	0.00	0.00
R157 On 02/02/2006 Bond Future			8.09800	8.05100		8.48	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		28557.00000	26625	8.48	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		32717.00000	34603	8.48	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Call		18714.00000	17216	8.11	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		43518.00000	45838	8.11	0.00	0.00
R186 On 03/11/2005 Bond Future			7.70500	7.66000		12.27	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		7068.00000	5827	11.72	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		60768.00000	65221	11.72	0.00	0.00
R186 On 02/02/2006 Bond Future			7.71700	7.67000		13.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		33727.00000	31064	13.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		55418.00000	58656	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			7.46400	7.40100		2.52	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		5734.00000	4942	2.69	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		3596.00000	4166	2.69	0.00	0.00
R194 On 02/02/2006 Bond Future			7.50100	7.43000		2.39	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		5064.00000	4487	2.39	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		8556.00000	9353	2.39	0.00	0.00
R201 On 03/11/2005 Bond Future			8.03800	7.98900		8.33	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		14692.00000	12968	8.33	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		13968.00000	15466	8.33	0.00	0.00
R201 On 02/02/2006 Bond Future			8.07000	8.01800		8.73	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		15013.00000	13677	8.35	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		32477.00000	34486	8.35	0.00	0.00
R203 On 03/11/2005 Bond Future			8.04600	8.00100		10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		17663.00000	15817	10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		17740.00000	19334	10.80	0.00	0.00
R203 On 02/02/2006 Bond Future			8.07500	8.02900		10.80	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		27823.00000	26023	10.80	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		30013.00000	31674	10.80	0.00	0.00
R204 On 03/11/2005 Bond Future			8.04400	7.99900		11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		30612.00000	28090	11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		10718.00000	11803	11.73	0.00	0.00
R204 On 02/02/2006 Bond Future			8.06800	8.02200		11.73	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		29309.00000	27403	11.73	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		31055.00000	32787	11.73	0.00	0.00
R207 On 03/11/2005 Bond Future			8.02400	7.98000		0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Call		8468.00000	6635	0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Put		6861.00000	8558	0.00	0.00	0.00
R207 On 02/02/2006 Bond Future			8.04500	8.00000		0.00	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		12008.00000	10244	0.00	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		12008.00000	13814	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