



Daily MTM Report

Daily summary for 05/07/2005

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			7.05600	7.05000			0.00	0.00
R153 On 31/08/2010 Bond			7.70500	7.69000			0.00	0.00
R157 On 15/09/2015 Bond			8.12500	8.09500			0.00	0.00
R186 On 21/12/2026 Bond			7.75500	7.71500			0.00	0.00
R194 On 28/02/2008 Bond			7.40500	7.38000			0.00	0.00
R201 On 21/12/2014 Bond			8.14000	8.12500			0.00	0.00
R203 On 15/09/2017 Bond			8.17000	8.14500			0.00	0.00
R204 On 21/12/2018 Bond			8.16500	8.14000			0.00	0.00
R207 On 15/01/2020 Bond			8.13600	8.10700			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			221.89300	222.18100		11.40	0.00	17.00
GOVI On 04/08/2005 jGovi	224.00	Call		21363.00000	19744	11.40	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		39553.00000	40814	11.40	0.00	0.00
GOVI On 03/11/2005 jGovi			225.76000	226.05300		6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		25314.00000	23975	6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		44784.00000	46375	6.53	0.00	0.00
J152 On 28/02/2006 jSwap			7.12200	7.12200		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.69900	7.68700		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.13800	8.10600		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.70500	7.66300		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.41800	7.39700		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.13400	8.11900		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.13800	8.11400		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.15200	8.12800		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.08200	8.05600		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			6.94800	6.94400		0.19	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Call		23.00000	22	0.19	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		773.00000	762	0.19	0.00	0.00
JFRA On 03/11/2005 jFra			6.78200	6.76800		0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		201.00000	207	0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1383.00000	1354	0.27	0.00	0.00
JFRA On 02/02/2006 jFra			6.82200	6.82000		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	613	0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1668.00000	1662	0.35	0.00	0.00
JFRA On 04/05/2006 jFra			6.96100	6.95600		0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1323.00000	1327	0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1431.00000	1422	0.38	0.00	0.00
JFRA On 03/08/2006 jFra			7.18600	7.17400		0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1861.00000	1875	0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1435.00000	1419	0.40	0.00	0.00
JFRA On 02/11/2006 jFra			7.41900	7.40300		0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2385.00000	2406	0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1398.00000	1380	0.40	0.00	0.00
JFRA On 01/02/2007 jFra			7.66000	7.68600		0.40	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		2237.00000	2201	0.40	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1782.00000	1810	0.40	0.00	0.00
JFRA On 03/05/2007 jFra			7.85400	7.88500		0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2805.00000	2760	0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1863.00000	1895	0.43	0.00	0.00
JFRA On 02/08/2007 jFra			8.07100	8.00100		0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3392.00000	3489	0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2168.00000	2093	0.48	0.00	0.00
JFRA On 01/11/2007 jFra			8.19300	8.14100		0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4070.00000	4148	0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2386.00000	2328	0.52	0.00	0.00
JN02 On 04/08/2005 jNote			7.19000	7.19000		2.51	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		911.00000	876	2.51	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		6637.00000	6603	2.51	0.00	0.00
JN02 On 03/11/2005 jNote			7.32500	7.31800		2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		4898.00000	4930	2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		8257.00000	8150	2.79	0.00	0.00
JN05 On 04/08/2005 jNote			7.82800	7.81800		5.80	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		3659.00000	3695	5.80	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		11191.00000	10812	5.80	0.00	0.00
JN05 On 03/11/2005 jNote			7.91100	7.90000		6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		11892.00000	12040	6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		16022.00000	15715	6.00	0.00	0.00
JN10 On 04/08/2005 jNote			8.10400	8.08500		9.28	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		13922.00000	14518	9.28	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		8084.00000	7384	9.28	0.00	0.00
JN10 On 03/11/2005 jNote			8.13900	8.12800		9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		26634.00000	26957	9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		17867.00000	17448	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			6.69800	6.70000		0.00	0.00	0.00
JROD On 31/08/2005 jRod			6.79300	6.79600		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.87000	6.87200		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			6.84600	6.84600		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.86300	6.86400		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.83800	6.83800		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.85900	6.85900		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.88800	6.89000		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.87400	6.87500		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.90300	6.90400		0.00	0.00	0.00
R152 On 04/08/2005 Bond Future			7.06100	7.05300		0.48	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		3837.00000	3792	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			7.10100	7.08800		0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		391.00000	376	0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1445.00000	1471	0.34	0.00	0.00
R153 On 04/08/2005 Bond Future			7.72100	7.70600		5.50	0.00	1.00
R153 On 04/08/2005 Bond Future	7.75	Call		8925.00000	8421	5.30	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		6870.00000	7067	5.30	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Call		26323.00000	25636	5.75	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Put		1222.00000	1236	5.75	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Call		47737.00000	47032	6.20	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Put		145.00000	141	6.20	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Call		58680.00000	57977	6.45	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Put		46.00000	44	6.45	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Call		69553.00000	68851	6.45	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Put		9.00000	9	6.45	0.00	0.00
R153 On 03/11/2005 Bond Future			7.76700	7.75200		5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		14304.00000	13910	5.05	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		14393.00000	14668	5.05	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Call		20986.00000	20514	5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		9998.00000	10194	5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Call		37523.00000	36945	5.75	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		4765.00000	4855	5.75	0.00	0.00
R157 On 04/08/2005 Bond Future			8.14100	8.11100		9.00	0.00	1.00
R157 On 04/08/2005 Bond Future	8.00	Call		9718.00000	8533	8.40	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		19131.00000	20475	8.40	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Call		53953.00000	51541	9.35	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		1450.00000	1566	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		72770.00000	70275	9.65	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		481.00000	515	9.65	0.00	500.00
R157 On 04/08/2005 Bond Future	9.25	Call		91817.00000	89296	10.00	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Put		152.00000	160	10.00	0.00	100.00
R157 On 04/08/2005 Bond Future	7.75	Call		3327.00000	2753	8.10	0.00	200.00
R157 On 04/08/2005 Bond Future	7.75	Put		34266.00000	36221	8.10	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Call		20893.00000	19103	8.70	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Put		9230.00000	9969	8.70	0.00	200.00
R157 On 03/11/2005 Bond Future			8.18500	8.15400		9.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		20896.00000	19700	8.40	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		33673.00000	35030	8.40	0.00	0.00
R186 On 04/08/2005 Bond Future			7.76200	7.72200		12.80	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		1999.00000	1459	12.00	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		63924.00000	68431	12.00	0.00	0.00
R186 On 03/11/2005 Bond Future			7.77900	7.73800		12.80	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		14016.00000	12606	12.00	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		77562.00000	81281	12.00	0.00	0.00
R194 On 04/08/2005 Bond Future			7.42000	7.39400		3.10	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		5359.00000	4931	3.10	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		2842.00000	3032	3.10	0.00	0.00
R194 On 03/11/2005 Bond Future			7.46700	7.43900		3.10	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		8338.00000	7990	3.10	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		7022.00000	7278	3.10	0.00	0.00
R201 On 04/08/2005 Bond Future			8.15600	8.14100		8.44	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		6324.00000	5815	8.44	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		15730.00000	16215	8.44	0.00	0.00
R201 On 03/11/2005 Bond Future			8.19800	8.18300		8.35	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		15263.00000	14777	8.35	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		27224.00000	27711	8.35	0.00	0.00
R203 On 04/08/2005 Bond Future			8.18300	8.15800		10.47	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		7563.00000	6716	10.47	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		19727.00000	20786	10.47	0.00	0.00
R203 On 03/11/2005 Bond Future			8.22100	8.19500		10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		18769.00000	17859	10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		33567.00000	34609	10.80	0.00	0.00
R204 On 04/08/2005 Bond Future			8.17800	8.15300		11.83	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Call		17869.00000	16486	11.83	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Put		10167.00000	10777	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			8.21100	8.18600		11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		29986.00000	28819	11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		24966.00000	25764	11.73	0.00	0.00
R207 On 04/08/2005 Bond Future			8.14700	8.11900		0.00	0.00	0.00
R207 On 04/08/2005 Bond Future	8.00	Call		1947.00000	1398	0.00	0.00	0.00
R207 On 04/08/2005 Bond Future	8.00	Put		11514.00000	13195	0.00	0.00	0.00
R207 On 03/11/2005 Bond Future			8.17600	8.14700		0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Call		6126.00000	5342	0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Put		17825.00000	19325	0.00	0.00	0.00
Total for Derivatives:							0.00	1,919.00

Grand Total: 0.00 1,919.00