



Daily MTM Report

Daily summary for 08/07/2005

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			7.03800	7.04600			0.00	0.00
R153 On 31/08/2010 Bond			7.69000	7.68000			0.00	0.00
R157 On 15/09/2015 Bond			8.11000	8.10500			0.00	0.00
R186 On 21/12/2026 Bond			7.75000	7.73500			0.00	0.00
R194 On 28/02/2008 Bond			7.39500	7.38500			0.00	0.00
R201 On 21/12/2014 Bond			8.13000	8.12000			0.00	0.00
R203 On 15/09/2017 Bond			8.15500	8.14500			0.00	0.00
R204 On 21/12/2018 Bond			8.14500	8.14000			0.00	0.00
R207 On 15/01/2020 Bond			8.11300	8.11100			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			222.03900	222.14300		11.40	0.00	17.00
GOVI On 04/08/2005 jGovi	224.00	Call		19788.00000	18887	11.40	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		38358.00000	38497	11.40	0.00	0.00
GOVI On 03/11/2005 jGovi			225.90200	226.01200		6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		24731.00000	24141	6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		44611.00000	45121	6.53	0.00	0.00
J152 On 28/02/2006 jSwap			7.13400	7.13300		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.68400	7.67400		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.12100	8.11700		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.70100	7.68400		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.40800	7.39900		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.12200	8.11200		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.12200	8.11300		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.13100	8.12600		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.05900	8.05800		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			6.95800	6.95600		0.19	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Call		21.00000	20	0.19	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		742.00000	736	0.19	0.00	0.00
JFRA On 03/11/2005 jFra			6.84600	6.81800		0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		224.00000	239	0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1283.00000	1229	0.27	0.00	0.00
JFRA On 02/02/2006 jFra			6.88300	6.84900		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		631.00000	659	0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1614.00000	1559	0.35	0.00	0.00
JFRA On 04/05/2006 jFra			7.04100	6.96900		0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1332.00000	1418	0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1408.00000	1317	0.38	0.00	0.00
JFRA On 03/08/2006 jFra			7.25900	7.17800		0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1860.00000	1967	0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1424.00000	1333	0.40	0.00	0.00
JFRA On 02/11/2006 jFra			7.47800	7.40500		0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2382.00000	2486	0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1390.00000	1316	0.40	0.00	0.00
JFRA On 01/02/2007 jFra			7.71500	7.64900		0.40	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		2183.00000	2268	0.40	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1819.00000	1742	0.40	0.00	0.00
JFRA On 03/05/2007 jFra			7.89700	7.83800		0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2735.00000	2814	0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1909.00000	1844	0.43	0.00	0.00
JFRA On 02/08/2007 jFra			8.01600	8.01500		0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3407.00000	3406	0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2148.00000	2145	0.48	0.00	0.00
JFRA On 01/11/2007 jFra			8.15800	8.14500		0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4071.00000	4089	0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2376.00000	2360	0.52	0.00	0.00
JN02 On 04/08/2005 jNote			7.24500	7.19400		2.51	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		822.00000	997	2.51	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		6468.00000	5701	2.51	0.00	0.00
JN02 On 03/11/2005 jNote			7.37400	7.32200		2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		4854.00000	5236	2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		8132.00000	7558	2.79	0.00	0.00
JN05 On 04/08/2005 jNote			7.86600	7.80600		5.80	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		3201.00000	3924	5.80	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		11230.00000	9464	5.80	0.00	0.00
JN05 On 03/11/2005 jNote			7.94900	7.88600		6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		11467.00000	12590	6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		16175.00000	14695	6.00	0.00	0.00
JN10 On 04/08/2005 jNote			8.14400	8.08900		9.28	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		13564.00000	15712	9.28	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		7450.00000	5844	9.28	0.00	0.00
JN10 On 03/11/2005 jNote			8.18900	8.13300		9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		26557.00000	28634	9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		17446.00000	15720	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			6.54100	6.69200		0.00	0.00	0.00
JROD On 31/08/2005 jRod			6.63700	6.78600		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.71400	6.86500		0.00	0.00	0.00
JROD On 31/10/2005 jRod			6.75400	6.83000		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.77400	6.85100		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.79800	6.87400		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.79800	6.84800		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.82000	6.86900		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.85000	6.89900		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.84400	6.88100		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.87300	6.90900		0.00	0.00	0.00
R152 On 04/08/2005 Bond Future			7.03800	7.04700		0.48	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		3869.00000	3918	0.48	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		1.00000	1	0.48	0.00	0.00
R152 On 03/11/2005 Bond Future			7.07200	7.08100		0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		389.00000	395	0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1421.00000	1399	0.34	0.00	0.00
R153 On 04/08/2005 Bond Future			7.70300	7.69300		5.50	0.00	1.00
R153 On 04/08/2005 Bond Future	7.75	Call		9153.00000	8756	5.50	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		6490.00000	6560	5.50	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Call		26862.00000	26374	6.05	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Put		1153.00000	1132	6.05	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Call		48346.00000	47868	6.60	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Put		146.00000	136	6.60	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Call		59275.00000	58804	6.60	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Put		33.00000	30	6.60	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Call		70157.00000	69689	6.60	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Put		6.00000	5	6.60	0.00	0.00
R153 On 03/11/2005 Bond Future			7.74900	7.73800		5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		15005.00000	14693	5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		14470.00000	14649	5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Call		21947.00000	21580	5.53	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		10335.00000	10458	5.53	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Call		38537.00000	38097	6.08	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		5154.00000	5206	6.08	0.00	0.00
R157 On 04/08/2005 Bond Future			8.12300	8.11900		9.00	0.00	1.00
R157 On 04/08/2005 Bond Future	8.00	Call		9696.00000	9320	9.00	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		19784.00000	19745	9.00	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Call		20851.00000	20388	9.41	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Put		9863.00000	9737	9.41	0.00	200.00

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		53574.00000	53149	10.22	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		1746.00000	1658	10.22	0.00	400.00
R157 On 04/08/2005 Bond Future	9.00	Call		72258.00000	71872	10.62	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		644.00000	595	10.62	0.00	500.00
R157 On 04/08/2005 Bond Future	9.25	Call		91213.00000	90853	11.02	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Put		223.00000	200	11.02	0.00	100.00
R157 On 04/08/2005 Bond Future	7.75	Call		3367.00000	3145	8.68	0.00	200.00
R157 On 04/08/2005 Bond Future	7.75	Put		34982.00000	35097	8.68	0.00	0.00
R157 On 03/11/2005 Bond Future			8.16700	8.16200		9.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		22141.00000	21845	9.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		35577.00000	35693	9.00	0.00	0.00
R186 On 04/08/2005 Bond Future			7.75600	7.74100		12.80	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		1377.00000	1147	11.87	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		65704.00000	67364	11.87	0.00	0.00
R186 On 03/11/2005 Bond Future			7.77300	7.75800		12.80	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		12725.00000	12151	11.88	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		78777.00000	80078	11.88	0.00	0.00
R194 On 04/08/2005 Bond Future			7.40700	7.39700		3.10	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		5350.00000	5138	3.29	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		2903.00000	2930	3.29	0.00	0.00
R194 On 03/11/2005 Bond Future			7.45500	7.44300		3.10	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		8198.00000	8030	3.10	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		6968.00000	7059	3.10	0.00	0.00
R201 On 04/08/2005 Bond Future			8.14300	8.13400		9.20	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		6852.00000	6449	9.20	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		15793.00000	15988	9.20	0.00	0.00
R201 On 03/11/2005 Bond Future			8.18500	8.17500		9.20	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		16509.00000	16144	8.88	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		27950.00000	28235	8.88	0.00	0.00
R203 On 04/08/2005 Bond Future			8.16600	8.15600		10.47	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		7032.00000	6568	10.47	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		19042.00000	19342	10.47	0.00	0.00
R203 On 03/11/2005 Bond Future			8.20300	8.19300		10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		18525.00000	18108	10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		33173.00000	33508	10.80	0.00	0.00
R204 On 04/08/2005 Bond Future			8.15600	8.15100		11.83	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Call		17304.00000	16837	11.83	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Put		9443.00000	9375	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			8.18900	8.18400		11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		29734.00000	29407	11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		24556.00000	24622	11.73	0.00	0.00
R207 On 04/08/2005 Bond Future			8.12200	8.12100		0.00	0.00	0.00
R207 On 04/08/2005 Bond Future	8.00	Call		1702.00000	1614	0.00	0.00	0.00
R207 On 04/08/2005 Bond Future	8.00	Put		11428.00000	11420	0.00	0.00	0.00
R207 On 03/11/2005 Bond Future			8.15100	8.15000		0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Call		5922.00000	5854	0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Put		17857.00000	17868	0.00	0.00	0.00
Total for Derivatives:							0.00	1,919.00

Grand Total: 0.00 1,919.00