



Daily MTM Report

Daily summary for 12/07/2005

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			7.09000	7.05300			0.00	0.00
R153 On 31/08/2010 Bond			7.64000	7.71000			0.00	0.00
R157 On 15/09/2015 Bond			8.05500	8.13000			0.00	0.00
R186 On 21/12/2026 Bond			7.68500	7.76500			0.00	0.00
R194 On 28/02/2008 Bond			7.34000	7.41500			0.00	0.00
R201 On 21/12/2014 Bond			8.07000	8.15000			0.00	0.00
R203 On 15/09/2017 Bond			8.10000	8.17500			0.00	0.00
R204 On 21/12/2018 Bond			8.09000	8.16500			0.00	0.00
R207 On 15/01/2020 Bond			8.05800	8.13300			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			222.74800	221.84100		11.40	0.00	17.00
GOVI On 04/08/2005 jGovi	224.00	Call		16619.00000	19732	11.40	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		38209.00000	32252	11.40	0.00	0.00
GOVI On 03/11/2005 jGovi			226.60200	225.70900		6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		22947.00000	26549	6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		45857.00000	40529	6.53	0.00	0.00
J152 On 28/02/2006 jSwap			7.14600	7.13300		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.63700	7.70200		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.06800	8.14000		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.63300	7.71500		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.35900	7.42500		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.06200	8.14100		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.06900	8.14100		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.07600	8.15000		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.00700	8.07800		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			6.99600	6.96100		0.00	0.00	0.00
JFRA On 04/08/2005 jFra			7.01500	6.97300		0.19	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Call		19.00000	27	0.19	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		697.00000	603	0.19	0.00	0.00
JFRA On 03/11/2005 jFra			6.82700	6.84500		0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		232.00000	219	0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1225.00000	1256	0.27	0.00	0.00
JFRA On 02/02/2006 jFra			6.87500	6.88700		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		656.00000	642	0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1545.00000	1562	0.35	0.00	0.00
JFRA On 04/05/2006 jFra			7.00100	7.04400		0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1415.00000	1359	0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1307.00000	1357	0.38	0.00	0.00
JFRA On 03/08/2006 jFra			7.19600	7.25000		0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1949.00000	1874	0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1336.00000	1393	0.40	0.00	0.00
JFRA On 02/11/2006 jFra			7.42000	7.46600		0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2463.00000	2394	0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1322.00000	1366	0.40	0.00	0.00
JFRA On 01/02/2007 jFra			7.63300	7.72600		0.40	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		2277.00000	2154	0.40	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1724.00000	1829	0.40	0.00	0.00
JFRA On 03/05/2007 jFra			7.78900	7.95400		0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2889.00000	2661	0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1779.00000	1954	0.43	0.00	0.00
JFRA On 02/08/2007 jFra			7.94700	8.03900		0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3433.00000	3304	0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2116.00000	2211	0.48	0.00	0.00
JFRA On 01/11/2007 jFra			8.06300	8.20100		0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4150.00000	3937	0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2308.00000	2458	0.52	0.00	0.00
JN02 On 04/08/2005 jNote			7.20700	7.25300		2.51	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		911.00000	686	2.51	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		5464.00000	6095	2.51	0.00	0.00
JN02 On 03/11/2005 jNote			7.31900	7.38300		2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		5228.00000	4700	2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		7385.00000	8031	2.79	0.00	0.00
JN05 On 04/08/2005 jNote			7.79700	7.86800		5.80	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		3615.00000	2569	5.80	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		9071.00000	10971	5.80	0.00	0.00
JN05 On 03/11/2005 jNote			7.87100	7.94900		6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		12417.00000	10909	6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		14521.00000	16238	6.00	0.00	0.00
JN10 On 04/08/2005 jNote			8.07600	8.14300		9.28	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		15140.00000	12108	9.28	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		5340.00000	6886	9.28	0.00	0.00
JN10 On 03/11/2005 jNote			8.11500	8.18800		9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		28327.00000	25423	9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		15480.00000	17541	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			6.68200	6.68400		0.00	0.00	0.00
JROD On 31/08/2005 jRod			6.78300	6.77700		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.88600	6.86100		0.00	0.00	0.00
JROD On 31/10/2005 jRod			6.85200	6.83000		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.87700	6.85100		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.89900	6.87200		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.86300	6.84500		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.88600	6.86800		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.92000	6.89900		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.90000	6.88300		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.93300	6.91400		0.00	0.00	0.00
R152 On 04/08/2005 Bond Future			7.09800	7.05700		0.48	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		3813.00000	3587	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			7.12600	7.09400		0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		365.00000	334	0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1438.00000	1506	0.34	0.00	0.00
R153 On 04/08/2005 Bond Future			7.64380	7.72300		5.50	0.00	1.00
R153 On 04/08/2005 Bond Future	7.75	Call		7818.00000	9791	5.50	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		6557.00000	4823	5.50	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Call		25317.00000	28632	6.05	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Put		1010.00000	618	6.05	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Call		46898.00000	50556	6.60	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Put		101.00000	51	6.60	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Call		57859.00000	61555	6.60	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Put		19.00000	9	6.60	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Call		68751.00000	72457	6.60	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Put		3.00000	1	6.60	0.00	0.00
R153 On 03/11/2005 Bond Future			7.69010	7.77000		5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		14037.00000	15812	5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		14928.00000	13138	5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Call		20815.00000	22996	5.53	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		10629.00000	9245	5.53	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Call		37203.00000	39993	6.08	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		5247.00000	4472	6.08	0.00	0.00
R157 On 04/08/2005 Bond Future			8.06190	8.14300		9.00	0.00	1.00
R157 On 04/08/2005 Bond Future	8.25	Call		18558.00000	22725	9.41	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Put		9592.00000	6909	9.41	0.00	200.00
R157 On 04/08/2005 Bond Future	8.00	Call		7937.00000	10407	9.00	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		20047.00000	15667	9.00	0.00	0.00

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		51254.00000	57526	10.22	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		1447.00000	870	10.22	0.00	400.00
R157 On 04/08/2005 Bond Future	9.00	Call		70068.00000	76703	10.62	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		476.00000	261	10.62	0.00	500.00
R157 On 04/08/2005 Bond Future	9.25	Call		89113.00000	95890	11.02	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Put		145.00000	73	11.02	0.00	100.00
R157 On 04/08/2005 Bond Future	7.75	Call		2402.00000	3417	8.68	0.00	200.00
R157 On 04/08/2005 Bond Future	7.75	Put		36038.00000	30204	8.68	0.00	0.00
R157 On 03/11/2005 Bond Future			8.10620	8.18800		9.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		20754.00000	23607	9.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		36330.00000	32435	9.00	0.00	0.00
R186 On 04/08/2005 Bond Future			7.69000	7.77100		12.80	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		773.00000	1293	11.87	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		68877.00000	59159	11.87	0.00	0.00
R186 On 03/11/2005 Bond Future			7.70400	7.78800		12.80	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		11363.00000	13850	11.88	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		81160.00000	73118	11.88	0.00	0.00
R194 On 04/08/2005 Bond Future			7.35000	7.42800		3.10	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		4627.00000	5692	3.29	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		2918.00000	2127	3.29	0.00	0.00
R194 On 03/11/2005 Bond Future			7.38300	7.47600		3.10	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		7698.00000	8743	3.10	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		7180.00000	6216	3.10	0.00	0.00
R201 On 04/08/2005 Bond Future			8.08200	8.16300		9.20	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		5429.00000	7249	9.20	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		16293.00000	12732	9.20	0.00	0.00
R201 On 03/11/2005 Bond Future			8.11900	8.20600		9.20	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		15308.00000	17654	8.88	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		28760.00000	25452	8.88	0.00	0.00
R203 On 04/08/2005 Bond Future			8.11000	8.18600		10.47	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		5464.00000	7259	10.47	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		19763.00000	15748	10.47	0.00	0.00
R203 On 03/11/2005 Bond Future			8.14300	8.22300		10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		17184.00000	19625	10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		34084.00000	30506	10.80	0.00	0.00
R204 On 04/08/2005 Bond Future			8.09900	8.17600		11.83	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Call		15182.00000	18779	11.83	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Put		9314.00000	6753	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			8.12900	8.20900		11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		28219.00000	31581	11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		25006.00000	22058	11.73	0.00	0.00
R207 On 04/08/2005 Bond Future			8.06600	8.14200		0.00	0.00	0.00
R207 On 04/08/2005 Bond Future	8.00	Call		1098.00000	2511	0.00	0.00	0.00
R207 On 04/08/2005 Bond Future	8.00	Put		12498.00000	7834	0.00	0.00	0.00
R207 On 03/11/2005 Bond Future			8.09200	8.17100		0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Call		5223.00000	7385	0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Put		18812.00000	14731	0.00	0.00	0.00
Total for Derivatives:							0.00	1,919.00

Grand Total: 0.00 1,919.00