



Daily MTM Report

Daily summary for 02/08/2005

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			7.07700	7.07500			0.00	0.00
R153 On 31/08/2010 Bond			7.48000	7.48000			0.00	0.00
R157 On 15/09/2015 Bond			7.81500	7.82000			0.00	0.00
R186 On 21/12/2026 Bond			7.49000	7.48000			0.00	0.00
R194 On 28/02/2008 Bond			7.16000	7.15000			0.00	0.00
R201 On 21/12/2014 Bond			7.81500	7.82000			0.00	0.00
R203 On 15/09/2017 Bond			7.84500	7.85000			0.00	0.00
R204 On 21/12/2018 Bond			7.83500	7.84000			0.00	0.00
R207 On 15/01/2020 Bond			7.80900	7.81300			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			225.10200	225.11000		11.40	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Call		15849.00000	14314	11.40	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		4749.00000	3294	11.40	0.00	0.00
GOVI On 03/11/2005 jGovi			229.03400	229.04400		6.53	0.00	463.00
GOVI On 03/11/2005 jGovi	228.00	Call		35698.00000	35482	6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		25258.00000	25142	6.53	0.00	0.00
GOVI On 02/02/2006 jGovi			233.08900	0.00000		0.00	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Call		0.00000	50524	0.00	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		0.00000	19634	0.00	0.00	0.00
J152 On 28/02/2006 jSwap			7.13500	7.13900		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.48600	7.48700		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.82900	7.83400		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.44100	7.42900		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.20200	7.19400		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.80400	7.80900		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.82100	7.82600		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.81900	7.82400		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.41700	8.42200		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.00000	7.00000		0.00	0.00	0.00
JFRA On 04/08/2005 jFra			7.00500	7.00800		0.19	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Call		0.00000	0	0.19	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		593.00000	600	0.19	0.00	0.00
JFRA On 03/11/2005 jFra			6.66400	6.65800		0.27	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JFRA On 03/11/2005 jFra	7.25	Call		101.00000	101	0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1553.00000	1538	0.27	0.00	0.00
JFRA On 02/02/2006 jFra			6.67300	6.67400		0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		437.00000	434	0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1849.00000	1849	0.35	0.00	0.00
JFRA On 04/05/2006 jFra			6.75400	6.78700		0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1067.00000	1030	0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1589.00000	1633	0.38	0.00	0.00
JFRA On 03/08/2006 jFra			6.95300	6.97300		0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1547.00000	1521	0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1613.00000	1636	0.40	0.00	0.00
JFRA On 02/11/2006 jFra			7.15300	7.19800		0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2049.00000	1988	0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1564.00000	1613	0.40	0.00	0.00
JFRA On 01/02/2007 jFra			7.37900	7.42000		0.40	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1856.00000	1806	0.40	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		2052.00000	2102	0.40	0.00	0.00
JFRA On 03/05/2007 jFra			7.66300	7.65400		0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2449.00000	2458	0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		2072.00000	2060	0.43	0.00	0.00
JFRA On 02/08/2007 jFra			7.68900	7.67600		0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		2908.00000	2922	0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2477.00000	2460	0.48	0.00	0.00
JFRA On 01/11/2007 jFra			7.87900	7.84100		0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3575.00000	3627	0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2678.00000	2631	0.52	0.00	0.00
JN02 On 04/08/2005 jNote			7.02000	7.03500		2.51	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		0.00000	0	2.51	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		8586.00000	8876	2.51	0.00	0.00
JN02 On 03/11/2005 jNote			7.10000	7.11400		2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		2798.00000	2693	2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		9926.00000	10081	2.79	0.00	0.00
JN02 On 02/02/2006 jNote			7.25600	0.00000		0.00	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		0.00000	14215	0.00	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		0.00000	14107	0.00	0.00	0.00
JN05 On 04/08/2005 jNote			7.63100	7.64100		5.80	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		4.00000	0	5.80	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		14923.00000	15337	5.80	0.00	0.00
JN05 On 03/11/2005 jNote			7.69500	7.70900		6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		7115.00000	6858	6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		19188.00000	19514	6.00	0.00	0.00
JN05 On 02/02/2006 jNote			7.78400	0.00000		0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JN05 On 02/02/2006 jNote	7.75	Call		0.00000	14865	0.00	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		0.00000	13461	0.00	0.00	0.00
JN10 On 04/08/2005 jNote			7.85800	7.87100		9.28	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		629.00000	238	9.28	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		9569.00000	10085	9.28	0.00	0.00
JN10 On 03/11/2005 jNote			7.89000	7.90300		9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		16268.00000	15775	9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		22976.00000	23387	9.57	0.00	0.00
JN10 On 02/02/2006 jNote			7.93400	0.00000		0.00	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		0.00000	12033	0.00	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		0.00000	16587	0.00	0.00	0.00
JROD On 31/08/2005 jRod			6.71200	6.71500		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.81900	6.82200		0.00	0.00	0.00
JROD On 31/10/2005 jRod			6.91800	6.92100		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.86000	6.86300		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.87900	6.88300		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.89000	6.89700		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.84900	6.85500		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.86500	6.87300		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.88500	6.89400		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.86600	6.87300		0.00	0.00	0.00
R152 On 04/08/2005 Bond Future			7.08100	7.08000		0.48	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		3685.00000	3680	0.48	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		0.00000	0	0.48	0.00	0.00
R152 On 03/11/2005 Bond Future			7.11400	7.11000		0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		287.00000	281	0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1410.00000	1416	0.34	0.00	0.00
R153 On 04/08/2005 Bond Future			7.48200	7.48200		5.50	0.00	1.00
R153 On 04/08/2005 Bond Future	7.75	Call		12645.00000	12600	5.50	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		58.00000	14	5.50	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Call		35632.00000	35632	6.05	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Put		0.00000	0	6.05	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Call		58123.00000	58123	6.60	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Put		0.00000	0	6.60	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Call		69165.00000	69165	6.60	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Put		0.00000	0	6.60	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Call		80074.00000	80074	6.60	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Put		0.00000	0	6.60	0.00	0.00
R153 On 03/11/2005 Bond Future			7.51100	7.51100		5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		19195.00000	19129	5.25	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 03/11/2005 Bond Future	7.75	Put		8483.00000	8417	5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Call		27337.00000	27277	5.53	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		5548.00000	5487	5.53	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Call		45868.00000	45827	6.08	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		2309.00000	2268	6.08	0.00	0.00
R153 On 02/02/2006 Bond Future			7.54000	0.00000		0.00	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Call		0.00000	17079	0.00	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		0.00000	18792	0.00	0.00	0.00
R157 On 04/08/2005 Bond Future			7.81700	7.82200		9.00	0.00	2.00
R157 On 04/08/2005 Bond Future	7.75	Call		2091.00000	1508	8.68	0.00	200.00
R157 On 04/08/2005 Bond Future	7.75	Put		8337.00000	7323	8.68	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Call		15812.00000	15915	9.00	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		531.00000	202	9.00	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Call		36361.00000	36789	9.41	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Put		5.00000	0	9.41	0.00	200.00
R157 On 04/08/2005 Bond Future	8.75	Call		77197.00000	77629	10.22	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		0.00000	0	10.22	0.00	400.00
R157 On 04/08/2005 Bond Future	9.00	Call		96982.00000	97415	10.62	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		0.00000	0	10.62	0.00	500.00
R157 On 04/08/2005 Bond Future	9.25	Call		116358.00000	116790	11.02	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Put		0.00000	0	11.02	0.00	100.00
R157 On 03/11/2005 Bond Future			7.84700	7.85200		9.00	0.00	1.00
R157 On 03/11/2005 Bond Future	8.00	Call		32135.00000	32251	9.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		19701.00000	19394	9.00	0.00	0.00
R157 On 02/02/2006 Bond Future			7.87800	0.00000		0.00	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		0.00000	25553	0.00	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		0.00000	15531	0.00	0.00	0.00
R186 On 04/08/2005 Bond Future			7.49100	7.48100		12.80	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		87.00000	12	11.87	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		30950.00000	32186	11.87	0.00	0.00
R186 On 03/11/2005 Bond Future			7.50000	7.49000		12.80	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		19505.00000	18876	11.88	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		51342.00000	52015	11.88	0.00	0.00
R186 On 02/02/2006 Bond Future			7.50900	0.00000		0.00	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		0.00000	18218	0.00	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		0.00000	19380	0.00	0.00	0.00
R194 On 04/08/2005 Bond Future			7.16200	7.15200		3.10	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		8300.00000	8055	3.29	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		6.00000	1	3.29	0.00	0.00
R194 On 03/11/2005 Bond Future			7.17400	7.16300		3.10	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		11014.00000	10821	3.10	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	7.50	Put		3713.00000	3760	3.10	0.00	0.00
R194 On 02/02/2006 Bond Future			7.18400	0.00000		0.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		0.00000	16179	0.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		0.00000	14894	0.00	0.00	0.00
R201 On 04/08/2005 Bond Future			7.81700	7.82200		9.20	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		12394.00000	12505	9.20	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		362.00000	132	9.20	0.00	0.00
R201 On 03/11/2005 Bond Future			7.84500	7.85000		9.20	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		24896.00000	24991	8.88	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		14958.00000	14719	8.88	0.00	0.00
R201 On 02/02/2006 Bond Future			7.87200	0.00000		0.00	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		0.00000	11499	0.00	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		0.00000	19495	0.00	0.00	0.00
R203 On 04/08/2005 Bond Future			7.84700	7.85200		10.47	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		12194.00000	12231	10.47	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		620.00000	263	10.47	0.00	0.00
R203 On 03/11/2005 Bond Future			7.87200	7.87700		10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		27697.00000	27802	10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		18211.00000	17929	10.80	0.00	0.00
R203 On 02/02/2006 Bond Future			7.89700	0.00000		0.00	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		0.00000	19188	0.00	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		0.00000	11358	0.00	0.00	0.00
R204 On 04/08/2005 Bond Future			7.83700	7.84200		11.83	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Call		32967.00000	33377	11.83	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Put		3.00000	0	11.83	0.00	0.00
R204 On 03/11/2005 Bond Future			7.85900	7.86400		11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		42810.00000	42983	11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		11987.00000	11753	11.73	0.00	0.00
R204 On 02/02/2006 Bond Future			7.88000	0.00000		0.00	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		0.00000	19683	0.00	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		0.00000	10085	0.00	0.00	0.00
R207 On 04/08/2005 Bond Future			7.81000	7.81500		0.00	0.00	0.00
R207 On 04/08/2005 Bond Future	8.00	Call		15144.00000	15558	0.00	0.00	0.00
R207 On 04/08/2005 Bond Future	8.00	Put		0.00000	0	0.00	0.00	0.00
R207 On 03/11/2005 Bond Future			7.82900	7.83300		0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Call		18006.00000	18197	0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Put		4468.00000	4331	0.00	0.00	0.00
R207 On 02/02/2006 Bond Future			7.84700	0.00000		0.00	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		0.00000	20452	0.00	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		0.00000	8175	0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
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Total for Derivatives:							0.00	2,367.00
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Grand Total:							0.00	2,367.00
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