



Daily MTM Report

Daily summary for 04/08/2005

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			7.07300	7.08200			0.00	0.00
R153 On 31/08/2010 Bond			7.37000	7.42500			0.00	0.00
R157 On 15/09/2015 Bond			7.70000	7.76000			0.00	0.00
R186 On 21/12/2026 Bond			7.37500	7.45000			0.00	0.00
R194 On 28/02/2008 Bond			7.06000	7.11000			0.00	0.00
R201 On 21/12/2014 Bond			7.69000	7.75500			0.00	0.00
R203 On 15/09/2017 Bond			7.73000	7.79000			0.00	0.00
R204 On 21/12/2018 Bond			7.72000	7.78000			0.00	0.00
R207 On 15/01/2020 Bond			7.69500	7.75600			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 03/08/2005 jGovi			226.05200	225.69100		11.40	0.00	0.00
GOVI On 03/08/2005 jGovi	224.00	Call		17575.00000	20520	11.40	0.00	0.00
GOVI On 03/08/2005 jGovi	224.00	Put		665.00000	0	11.40	0.00	0.00
GOVI On 03/11/2005 jGovi			230.35600	229.63100		6.53	0.00	463.00
GOVI On 03/11/2005 jGovi	228.00	Call		38767.00000	43041	6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		22457.00000	19481	6.53	0.00	0.00
GOVI On 02/02/2006 jGovi			234.43000	233.70100		0.00	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Call		54523.00000	59518	0.00	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		17513.00000	15218	0.00	0.00	0.00
J152 On 28/02/2006 jSwap			7.13400	7.13400		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.38400	7.43500		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.72000	7.77800		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.32500	7.40300		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.11700	7.16100		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.68100	7.74500		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.71100	7.76800		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.70600	7.76500		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.29900	8.36300		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			7.00000	7.00200		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		607.00000	615	0.19	0.00	0.00
JFRA On 03/11/2005 jFra			6.64300	6.65900		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		98.00000	91	0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1547.00000	1580	0.27	0.00	0.00
JFRA On 02/02/2006 jFra			6.64800	6.66600		0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		427.00000	412	0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1859.00000	1889	0.35	0.00	0.00
JFRA On 04/05/2006 jFra			6.71400	6.73500		0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1008.00000	984	0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1657.00000	1685	0.38	0.00	0.00
JFRA On 03/08/2006 jFra			6.91500	6.93300		0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1495.00000	1472	0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1659.00000	1680	0.40	0.00	0.00
JFRA On 02/11/2006 jFra			7.11200	7.13200		0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1959.00000	1931	0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1635.00000	1657	0.40	0.00	0.00
JFRA On 01/02/2007 jFra			7.32100	7.34900		0.40	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1770.00000	1736	0.40	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		2139.00000	2174	0.40	0.00	0.00
JFRA On 03/05/2007 jFra			7.36700	7.51300		0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2268.00000	2092	0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		2236.00000	2417	0.43	0.00	0.00
JFRA On 02/08/2007 jFra			7.63600	7.84600		0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3127.00000	2851	0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2281.00000	2518	0.48	0.00	0.00
JFRA On 01/11/2007 jFra			7.73200	8.03200		0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3850.00000	3415	0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2452.00000	2805	0.52	0.00	0.00
JN02 On 04/08/2005 jNote			6.95700	6.98900		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		9442.00000	10046	2.51	0.00	0.00
JN02 On 03/11/2005 jNote			7.03100	7.08800		2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		2599.00000	2278	2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		10216.00000	10956	2.79	0.00	0.00
JN02 On 02/02/2006 jNote			7.17000	7.26300		0.00	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		14244.00000	13364	0.00	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		14000.00000	14851	0.00	0.00	0.00
JN05 On 04/08/2005 jNote			7.55900	7.67500		5.80	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		0.00000	0	5.80	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		13500.00000	18349	5.80	0.00	0.00
JN05 On 03/11/2005 jNote			7.62300	7.74500		6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		7517.00000	5791	6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		18090.00000	21462	6.00	0.00	0.00
JN05 On 02/02/2006 jNote			7.70800	7.83700		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		15968.00000	13243	0.00	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		12373.00000	14985	0.00	0.00	0.00
JN10 On 04/08/2005 jNote			7.78600	7.90300		9.28	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		187.00000	0	9.28	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		6902.00000	14918	9.28	0.00	0.00
JN10 On 03/11/2005 jNote			7.81500	7.93800		9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		17141.00000	13443	9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		21424.00000	26284	9.57	0.00	0.00
JN10 On 02/02/2006 jNote			7.85700	7.98600		0.00	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		13653.00000	9753	0.00	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		14618.00000	19650	0.00	0.00	0.00
JROD On 31/08/2005 jRod			6.70400	6.70600		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.80900	6.81100		0.00	0.00	0.00
JROD On 31/10/2005 jRod			6.91200	6.91500		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.85900	6.86000		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.87700	6.87800		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.88700	6.88700		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.84500	6.84500		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.86000	6.86100		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.88100	6.88200		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.86300	6.86400		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.88200	6.88300		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.89700	6.89800		0.00	0.00	0.00
JROD On 31/08/2006 jRod			6.87500	6.87500		0.00	0.00	0.00
R152 On 04/08/2005 Bond Future			6.70000	7.08400		0.48	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		3663.00000	5787	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			7.10400	7.12100		0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		272.00000	283	0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1429.00000	1387	0.34	0.00	0.00
R153 On 04/08/2005 Bond Future			7.40000	7.42600		5.50	1.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Call		15237.00000	16471	5.50	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		0.00000	0	5.50	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Call		38283.00000	39517	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		60774.00000	62008	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		71816.00000	73050	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		82725.00000	83959	6.60	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
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			7.39100	7.45100		5.25	332.00	303.00
R153 On 03/11/2005 Bond Future	7.75	Call		20820.00000	22602	5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		7399.00000	6465	5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Call		0.00000	70763	6.35	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Put		0.00000	512	6.35	5.00	5.00
R153 On 03/11/2005 Bond Future	8.00	Call		29261.00000	31323	5.53	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		4763.00000	4109	5.53	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Call		48193.00000	50608	6.08	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		1925.00000	1624	6.08	0.00	0.00
R153 On 02/02/2006 Bond Future			7.41300	7.47500		5.25	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Call		18435.00000	19794	5.00	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		17362.00000	16057	5.00	0.00	0.00
R157 On 04/08/2005 Bond Future			7.74000	7.76100		9.00	402.00	0.00
R157 On 04/08/2005 Bond Future	7.75	Call		2180.00000	871	8.68	200.00	0.00
R157 On 04/08/2005 Bond Future	7.75	Put		3136.00000	0	8.68	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Call		41646.00000	43473	9.41	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Put		0.00000	0	9.41	200.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Call		82486.00000	84314	10.22	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		0.00000	0	10.22	400.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Call		102272.00000	104099	10.62	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		0.00000	0	10.62	500.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Call		121648.00000	123475	11.02	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Put		0.00000	0	11.02	100.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Call		20572.00000	22397	9.00	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		2.00000	0	9.00	0.00	0.00
R157 On 03/11/2005 Bond Future			7.72500	7.78800		9.00	1.00	2.00
R157 On 03/11/2005 Bond Future	8.00	Call		35142.00000	38427	9.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		17283.00000	15200	9.00	0.00	0.00
R157 On 02/02/2006 Bond Future			7.75200	7.81700		9.00	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		44257.00000	47350	9.00	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		29187.00000	26873	9.00	0.00	0.00
R186 On 04/08/2005 Bond Future			7.41000	7.45000		12.80	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		2.00000	0	11.87	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		26785.00000	21492	11.87	0.00	0.00
R186 On 03/11/2005 Bond Future			7.38200	7.45900		12.80	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		20672.00000	24577	11.88	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		48461.00000	42231	11.88	0.00	0.00
R186 On 02/02/2006 Bond Future			7.38700	7.46600		12.80	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		48576.00000	54127	12.34	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		44171.00000	39400	12.34	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 04/08/2005 Bond Future			7.09000	7.11000		3.10	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		9301.00000	9780	3.29	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		0.00000	0	3.29	0.00	0.00
R194 On 03/11/2005 Bond Future			7.06100	7.11800		3.10	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		11616.00000	12462	3.10	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		3336.00000	2939	3.10	0.00	0.00
R194 On 02/02/2006 Bond Future			7.05700	7.11800		3.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		10485.00000	11126	2.95	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		7914.00000	7365	2.95	0.00	0.00
R201 On 04/08/2005 Bond Future			7.75000	7.75600		9.20	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		16541.00000	16951	9.20	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		1.00000	0	9.20	0.00	0.00
R201 On 03/11/2005 Bond Future			7.71300	7.78100		9.20	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		27497.00000	30342	8.88	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		12946.00000	11220	8.88	0.00	0.00
R201 On 02/02/2006 Bond Future			7.73500	7.80500		9.20	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		24141.00000	26390	8.55	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		27755.00000	25401	8.55	0.00	0.00
R203 On 04/08/2005 Bond Future			7.76000	7.79100		10.47	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		16400.00000	18858	10.47	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		4.00000	0	10.47	0.00	0.00
R203 On 03/11/2005 Bond Future			7.75100	7.81400		10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		30374.00000	33358	10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		15984.00000	14032	10.80	0.00	0.00
R203 On 02/02/2006 Bond Future			7.77300	7.83700		10.80	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		38848.00000	41663	10.80	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		26421.00000	24301	10.80	0.00	0.00
R204 On 04/08/2005 Bond Future			7.76000	7.78100		11.83	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Call		38022.00000	39771	11.83	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Put		0.00000	0	11.83	0.00	0.00
R204 On 03/11/2005 Bond Future			7.73900	7.80100		11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		46290.00000	50001	11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		10312.00000	8914	11.73	0.00	0.00
R204 On 02/02/2006 Bond Future			7.75700	7.82100		11.73	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		41371.00000	44380	11.73	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		27009.00000	24815	11.73	0.00	0.00
R207 On 04/08/2005 Bond Future			7.75000	7.75600		0.00	0.00	0.00
R207 On 04/08/2005 Bond Future	8.00	Call		20045.00000	20545	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			7.71000	7.77300		0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R207 On 03/11/2005 Bond Future	8.00	Call		21607.00000	25795	0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Put		3140.00000	2113	0.00	0.00	0.00
R207 On 02/02/2006 Bond Future			7.72600	7.79000		0.00	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		23540.00000	27304	0.00	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		6632.00000	5160	0.00	0.00	0.00

Total for Derivatives:							2,141.00	1,273.00
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Grand Total:							2,141.00	1,273.00
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