



Daily MTM Report

Daily summary for 11/07/2005

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			7.05300	7.03800			0.00	0.00
R153 On 31/08/2010 Bond			7.71000	7.69000			0.00	0.00
R157 On 15/09/2015 Bond			8.13000	8.11000			0.00	0.00
R186 On 21/12/2026 Bond			7.76500	7.75000			0.00	0.00
R194 On 28/02/2008 Bond			7.41500	7.39500			0.00	0.00
R201 On 21/12/2014 Bond			8.15000	8.13000			0.00	0.00
R203 On 15/09/2017 Bond			8.17500	8.15500			0.00	0.00
R204 On 21/12/2018 Bond			8.16500	8.14500			0.00	0.00
R207 On 15/01/2020 Bond			8.13300	8.11300			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			221.84100	222.03900		11.40	0.00	17.00
GOVI On 04/08/2005 jGovi	224.00	Call		18887.00000	16619	11.40	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		38497.00000	38209	11.40	0.00	0.00
GOVI On 03/11/2005 jGovi			225.70900	225.90200		6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		24141.00000	22947	6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		45121.00000	45857	6.53	0.00	0.00
J152 On 28/02/2006 jSwap			7.13300	7.13400		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.70200	7.68400		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.14000	8.12100		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.71500	7.70100		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.42500	7.40800		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.14100	8.12200		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.14100	8.12200		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.15000	8.13100		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.07800	8.05900		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			6.96100	6.95400		0.00	0.00	0.00
JFRA On 04/08/2005 jFra			6.97300	6.95800		0.19	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Call		20.00000	19	0.19	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		736.00000	697	0.19	0.00	0.00
JFRA On 03/11/2005 jFra			6.84500	6.84600		0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		239.00000	232	0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1229.00000	1225	0.27	0.00	0.00
JFRA On 02/02/2006 jFra			6.88700	6.88300		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		659.00000	656	0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1559.00000	1545	0.35	0.00	0.00
JFRA On 04/05/2006 jFra			7.04400	7.04100		0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1418.00000	1415	0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1317.00000	1307	0.38	0.00	0.00
JFRA On 03/08/2006 jFra			7.25000	7.25900		0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1967.00000	1949	0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1333.00000	1336	0.40	0.00	0.00
JFRA On 02/11/2006 jFra			7.46600	7.47800		0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2486.00000	2463	0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1316.00000	1322	0.40	0.00	0.00
JFRA On 01/02/2007 jFra			7.72600	7.71500		0.40	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		2268.00000	2277	0.40	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1742.00000	1724	0.40	0.00	0.00
JFRA On 03/05/2007 jFra			7.95400	7.89700		0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2814.00000	2889	0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1844.00000	1779	0.43	0.00	0.00
JFRA On 02/08/2007 jFra			8.03900	8.01600		0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3406.00000	3433	0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2145.00000	2116	0.48	0.00	0.00
JFRA On 01/11/2007 jFra			8.20100	8.15800		0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4089.00000	4150	0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2360.00000	2308	0.52	0.00	0.00
JN02 On 04/08/2005 jNote			7.25300	7.24500		2.51	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		997.00000	911	2.51	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		5701.00000	5464	2.51	0.00	0.00
JN02 On 03/11/2005 jNote			7.38300	7.37400		2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		5236.00000	5228	2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		7558.00000	7385	2.79	0.00	0.00
JN05 On 04/08/2005 jNote			7.86800	7.86600		5.80	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		3924.00000	3615	5.80	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		9464.00000	9071	5.80	0.00	0.00
JN05 On 03/11/2005 jNote			7.94900	7.94900		6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		12590.00000	12417	6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		14695.00000	14521	6.00	0.00	0.00
JN10 On 04/08/2005 jNote			8.14300	8.14400		9.28	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		15712.00000	15140	9.28	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		5844.00000	5340	9.28	0.00	0.00
JN10 On 03/11/2005 jNote			8.18800	8.18900		9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		28634.00000	28327	9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		15720.00000	15480	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			6.68400	6.54100		0.00	0.00	0.00
JROD On 31/08/2005 jRod			6.77700	6.63700		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.86100	6.71400		0.00	0.00	0.00
JROD On 31/10/2005 jRod			6.83000	6.75400		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.85100	6.77400		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.87200	6.79800		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.84500	6.79800		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.86800	6.82000		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.89900	6.85000		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.88300	6.84400		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.91400	6.87300		0.00	0.00	0.00
R152 On 04/08/2005 Bond Future			7.05700	7.03800		0.48	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		3918.00000	3813	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			7.09400	7.07200		0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		395.00000	365	0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1399.00000	1438	0.34	0.00	0.00
R153 On 04/08/2005 Bond Future			7.72300	7.70300		5.50	0.00	1.00
R153 On 04/08/2005 Bond Future	7.75	Call		8756.00000	7818	5.50	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		6560.00000	6557	5.50	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Call		26374.00000	25317	6.05	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Put		1132.00000	1010	6.05	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Call		47868.00000	46898	6.60	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Put		136.00000	101	6.60	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Call		58804.00000	57859	6.60	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Put		30.00000	19	6.60	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Call		69689.00000	68751	6.60	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Put		5.00000	3	6.60	0.00	0.00
R153 On 03/11/2005 Bond Future			7.77000	7.74900		5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		14693.00000	14037	5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		14649.00000	14928	5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Call		21580.00000	20815	5.53	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		10458.00000	10629	5.53	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Call		38097.00000	37203	6.08	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		5206.00000	5247	6.08	0.00	0.00
R157 On 04/08/2005 Bond Future			8.14300	8.12300		9.00	0.00	1.00
R157 On 04/08/2005 Bond Future	8.00	Call		9320.00000	7937	9.00	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		19745.00000	20047	9.00	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Call		20388.00000	18558	9.41	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Put		9737.00000	9592	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		53149.00000	51254	10.22	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		1658.00000	1447	10.22	0.00	400.00
R157 On 04/08/2005 Bond Future	9.00	Call		71872.00000	70068	10.62	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		595.00000	476	10.62	0.00	500.00
R157 On 04/08/2005 Bond Future	9.25	Call		90853.00000	89113	11.02	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Put		200.00000	145	11.02	0.00	100.00
R157 On 04/08/2005 Bond Future	7.75	Call		3145.00000	2402	8.68	0.00	200.00
R157 On 04/08/2005 Bond Future	7.75	Put		35097.00000	36038	8.68	0.00	0.00
R157 On 03/11/2005 Bond Future			8.18800	8.16700		9.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		21845.00000	20754	9.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		35693.00000	36330	9.00	0.00	0.00
R186 On 04/08/2005 Bond Future			7.77100	7.75600		12.80	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		1147.00000	773	11.87	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		67364.00000	68877	11.87	0.00	0.00
R186 On 03/11/2005 Bond Future			7.78800	7.77300		12.80	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		12151.00000	11363	11.88	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		80078.00000	81160	11.88	0.00	0.00
R194 On 04/08/2005 Bond Future			7.42800	7.40700		3.10	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		5138.00000	4627	3.29	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		2930.00000	2918	3.29	0.00	0.00
R194 On 03/11/2005 Bond Future			7.47600	7.45500		3.10	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		8030.00000	7698	3.10	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		7059.00000	7180	3.10	0.00	0.00
R201 On 04/08/2005 Bond Future			8.16300	8.14300		9.20	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		6449.00000	5429	9.20	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		15988.00000	16293	9.20	0.00	0.00
R201 On 03/11/2005 Bond Future			8.20600	8.18500		9.20	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		16144.00000	15308	8.88	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		28235.00000	28760	8.88	0.00	0.00
R203 On 04/08/2005 Bond Future			8.18600	8.16600		10.47	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		6568.00000	5464	10.47	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		19342.00000	19763	10.47	0.00	0.00
R203 On 03/11/2005 Bond Future			8.22300	8.20300		10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		18108.00000	17184	10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		33508.00000	34084	10.80	0.00	0.00
R204 On 04/08/2005 Bond Future			8.17600	8.15600		11.83	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Call		16837.00000	15182	11.83	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Put		9375.00000	9314	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			8.20900	8.18900		11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		29407.00000	28219	11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		24622.00000	25006	11.73	0.00	0.00
R207 On 04/08/2005 Bond Future			8.14200	8.12200		0.00	0.00	0.00
R207 On 04/08/2005 Bond Future	8.00	Call		1614.00000	1098	0.00	0.00	0.00
R207 On 04/08/2005 Bond Future	8.00	Put		11420.00000	12498	0.00	0.00	0.00
R207 On 03/11/2005 Bond Future			8.17100	8.15100		0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Call		5854.00000	5223	0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Put		17868.00000	18812	0.00	0.00	0.00
Total for Derivatives:							0.00	1,919.00

Grand Total: 0.00 1,919.00