



Daily MTM Report

Daily summary for 01/08/2005

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			7.07500	7.07200			0.00	0.00
R153 On 31/08/2010 Bond			7.48000	7.55500			0.00	0.00
R157 On 15/09/2015 Bond			7.82000	7.90000			0.00	0.00
R186 On 21/12/2026 Bond			7.48000	7.56000			0.00	0.00
R194 On 28/02/2008 Bond			7.15000	7.22000			0.00	0.00
R201 On 21/12/2014 Bond			7.82000	7.90000			0.00	0.00
R203 On 15/09/2017 Bond			7.85000	7.93500			0.00	0.00
R204 On 21/12/2018 Bond			7.84000	7.92000			0.00	0.00
R207 On 15/01/2020 Bond			7.81300	7.88900			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			225.11000		224.21600		11.40	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Call			14178.00000	15849	11.40	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put			12018.00000	4749	11.40	0.00	0.00
GOVI On 03/11/2005 jGovi			229.04400		228.13800		6.53	0.00	463.00
GOVI On 03/11/2005 jGovi	228.00	Call			31304.00000	35698	6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put			29924.00000	25258	6.53	0.00	0.00
J152 On 28/02/2006 jSwap			7.13900		7.14200		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.48700		7.55500		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.83400		7.91000		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.42900		7.50900		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.19400		7.25300		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.80900		7.88700		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.82600		7.90600		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.82400		7.90300		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.42200		8.50100		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			7.00800		7.01400		0.19	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Call			1.00000	0	0.19	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put			578.00000	593	0.19	0.00	0.00
JFRA On 03/11/2005 jFra			6.65800		6.68500		0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call			116.00000	101	0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put			1501.00000	1553	0.27	0.00	0.00
JFRA On 02/02/2006 jFra			6.67400		6.71300		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		471.00000	437	0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1788.00000	1849	0.35	0.00	0.00
JFRA On 04/05/2006 jFra			6.78700	6.82200		0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1112.00000	1067	0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1548.00000	1589	0.38	0.00	0.00
JFRA On 03/08/2006 jFra			6.97300	7.01800		0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1609.00000	1547	0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1565.00000	1613	0.40	0.00	0.00
JFRA On 02/11/2006 jFra			7.19800	7.24700		0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2120.00000	2049	0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1515.00000	1564	0.40	0.00	0.00
JFRA On 01/02/2007 jFra			7.42000	7.47400		0.40	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1926.00000	1856	0.40	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1990.00000	2052	0.40	0.00	0.00
JFRA On 03/05/2007 jFra			7.65400	7.69500		0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2507.00000	2449	0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		2030.00000	2072	0.43	0.00	0.00
JFRA On 02/08/2007 jFra			7.67600	7.75200		0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3011.00000	2908	0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2395.00000	2477	0.48	0.00	0.00
JFRA On 01/11/2007 jFra			7.84100	7.91600		0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3689.00000	3575	0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2595.00000	2678	0.52	0.00	0.00
JN02 On 04/08/2005 jNote			7.03500	7.07200		2.51	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		8.00000	0	2.51	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		7916.00000	8586	2.51	0.00	0.00
JN02 On 03/11/2005 jNote			7.11400	7.15900		2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		3144.00000	2798	2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		9434.00000	9926	2.79	0.00	0.00
JN05 On 04/08/2005 jNote			7.64100	7.68600		5.80	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		124.00000	4	5.80	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		13159.00000	14923	5.80	0.00	0.00
JN05 On 03/11/2005 jNote			7.70900	7.75500		6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		7975.00000	7115	6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		18128.00000	19188	6.00	0.00	0.00
JN10 On 04/08/2005 jNote			7.87100	7.91700		9.28	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		2428.00000	629	9.28	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		8170.00000	9569	9.28	0.00	0.00
JN10 On 03/11/2005 jNote			7.90300	7.95100		9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		18068.00000	16268	9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		21451.00000	22976	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 31/08/2005 jRod			6.71500	6.57600		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.82200	6.68400		0.00	0.00	0.00
JROD On 31/10/2005 jRod			6.92100	6.78300		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.86300	6.79000		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.88300	6.81000		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.89700	6.82900		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.85500	6.81100		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.87300	6.83300		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.89400	6.85800		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.87300	6.85100		0.00	0.00	0.00
R152 On 04/08/2005 Bond Future			7.08000	7.07600		0.48	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		3707.00000	3685	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			7.11000	7.10000		0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		305.00000	287	0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1397.00000	1410	0.34	0.00	0.00
R153 On 04/08/2005 Bond Future			7.48200	7.55800		5.50	0.00	1.00
R153 On 04/08/2005 Bond Future	7.75	Call		9753.00000	12645	5.50	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		753.00000	58	5.50	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Call		32048.00000	35632	6.05	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Put		1.00000	0	6.05	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Call		54537.00000	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		65579.00000	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		76488.00000	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	7.59100		5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		17197.00000	19195	5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		10084.00000	8483	5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Call		24925.00000	27337	5.53	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		6734.00000	5548	5.53	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Call		42875.00000	45868	6.08	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		2914.00000	2309	6.08	0.00	0.00
R157 On 04/08/2005 Bond Future			7.82200	7.90300		9.00	0.00	2.00
R157 On 04/08/2005 Bond Future	8.00	Call		11565.00000	15812	9.00	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		3267.00000	531	9.00	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Call		29681.00000	36361	9.41	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Put		307.00000	5	9.41	0.00	200.00
R157 On 04/08/2005 Bond Future	8.75	Call		70215.00000	77197	10.22	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	Put		0.00000	0	10.22	0.00	400.00
R157 On 04/08/2005 Bond Future	9.00	Call		90000.00000	96982	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		109376.00000	116358	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 04/08/2005 Bond Future	7.75	Call		1858.00000	2091	8.68	0.00	200.00
R157 On 04/08/2005 Bond Future	7.75	Put		15086.00000	8337	8.68	0.00	0.00
R157 On 03/11/2005 Bond Future			7.85200	7.93600		9.00	0.00	1.00
R157 On 03/11/2005 Bond Future	8.00	Call		28541.00000	32135	9.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		23183.00000	19701	9.00	0.00	0.00
R186 On 04/08/2005 Bond Future			7.48100	7.56100		12.80	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		165.00000	87	11.87	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		41465.00000	30950	11.87	0.00	0.00
R186 On 03/11/2005 Bond Future			7.49000	7.57200		12.80	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		16379.00000	19505	11.88	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		58832.00000	51342	11.88	0.00	0.00
R194 On 04/08/2005 Bond Future			7.15200	7.22200		3.10	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		6782.00000	8300	3.29	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		163.00000	6	3.29	0.00	0.00
R194 On 03/11/2005 Bond Future			7.16300	7.24200		3.10	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		9996.00000	11014	3.10	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		4413.00000	3713	3.10	0.00	0.00
R201 On 04/08/2005 Bond Future			7.82200	7.90300		9.20	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		8937.00000	12394	9.20	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		2402.00000	362	9.20	0.00	0.00
R201 On 03/11/2005 Bond Future			7.85000	7.93400		9.20	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		22039.00000	24896	8.88	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		17681.00000	14958	8.88	0.00	0.00
R203 On 04/08/2005 Bond Future			7.85200	7.93700		10.47	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		8435.00000	12194	10.47	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		3530.00000	620	10.47	0.00	0.00
R203 On 03/11/2005 Bond Future			7.87700	7.96500		10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		24290.00000	27697	10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		21603.00000	18211	10.80	0.00	0.00
R204 On 04/08/2005 Bond Future			7.84200	7.92200		11.83	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Call		26638.00000	32967	11.83	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Put		257.00000	3	11.83	0.00	0.00
R204 On 03/11/2005 Bond Future			7.86400	7.94700		11.73	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	8.25	Call		38555.00000	42810	11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		14470.00000	11987	11.73	0.00	0.00
R207 On 04/08/2005 Bond Future			7.81500	7.89100		0.00	0.00	0.00
R207 On 04/08/2005 Bond Future	8.00	Call		9075.00000	15144	0.00	0.00	0.00
R207 On 04/08/2005 Bond Future	8.00	Put		193.00000	0	0.00	0.00	0.00
R207 On 03/11/2005 Bond Future			7.83300	7.91200		0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Call		13858.00000	18006	0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Put		6757.00000	4468	0.00	0.00	0.00
Total for Derivatives:							0.00	2,367.00

Grand Total: 0.00 2,367.00