



Daily MTM Report

Daily summary for 03/08/2005

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			7.08200	7.07700			0.00	0.00
R153 On 31/08/2010 Bond			7.42500	7.48000			0.00	0.00
R157 On 15/09/2015 Bond			7.76000	7.81500			0.00	0.00
R186 On 21/12/2026 Bond			7.45000	7.49000			0.00	0.00
R194 On 28/02/2008 Bond			7.11000	7.16000			0.00	0.00
R201 On 21/12/2014 Bond			7.75500	7.81500			0.00	0.00
R203 On 15/09/2017 Bond			7.79000	7.84500			0.00	0.00
R204 On 21/12/2018 Bond			7.78000	7.83500			0.00	0.00
R207 On 15/01/2020 Bond			7.75600	7.80900			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			225.69100		225.10200		11.40	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Call			14314.00000	17575	11.40	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put			3294.00000	665	11.40	0.00	0.00
GOVI On 03/11/2005 jGovi			229.63100		229.03400		6.53	0.00	463.00
GOVI On 03/11/2005 jGovi	228.00	Call			35482.00000	38767	6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put			25142.00000	22457	6.53	0.00	0.00
GOVI On 02/02/2006 jGovi			233.70100		233.08900		0.00	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Call			50524.00000	54523	0.00	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put			19634.00000	17513	0.00	0.00	0.00
J152 On 28/02/2006 jSwap			7.13400		7.13500		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.43500		7.48600		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.77800		7.82900		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.40300		7.44100		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.16100		7.20200		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.74500		7.80400		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.76800		7.82100		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.76500		7.81900		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.36300		8.41700		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			7.00200		7.00500		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			600.00000	607	0.19	0.00	0.00
JFRA On 03/11/2005 jFra			6.65900		6.66400		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	98	0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1538.00000	1547	0.27	0.00	0.00
JFRA On 02/02/2006 jFra			6.66600	6.67300		0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		434.00000	427	0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1849.00000	1859	0.35	0.00	0.00
JFRA On 04/05/2006 jFra			6.73500	6.75400		0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1030.00000	1008	0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1633.00000	1657	0.38	0.00	0.00
JFRA On 03/08/2006 jFra			6.93300	6.95300		0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1521.00000	1495	0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1636.00000	1659	0.40	0.00	0.00
JFRA On 02/11/2006 jFra			7.13200	7.15300		0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1988.00000	1959	0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1613.00000	1635	0.40	0.00	0.00
JFRA On 01/02/2007 jFra			7.34900	7.37900		0.40	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1806.00000	1770	0.40	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		2102.00000	2139	0.40	0.00	0.00
JFRA On 03/05/2007 jFra			7.51300	7.66300		0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2458.00000	2268	0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		2060.00000	2236	0.43	0.00	0.00
JFRA On 02/08/2007 jFra			7.84600	7.68900		0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		2922.00000	3127	0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2460.00000	2281	0.48	0.00	0.00
JFRA On 01/11/2007 jFra			8.03200	7.87900		0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3627.00000	3850	0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2631.00000	2452	0.52	0.00	0.00
JN02 On 04/08/2005 jNote			6.98900	7.02000		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		8876.00000	9442	2.51	0.00	0.00
JN02 On 03/11/2005 jNote			7.08800	7.10000		2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		2693.00000	2599	2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		10081.00000	10216	2.79	0.00	0.00
JN02 On 02/02/2006 jNote			7.26300	7.25600		0.00	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		14215.00000	14244	0.00	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		14107.00000	14000	0.00	0.00	0.00
JN05 On 04/08/2005 jNote			7.67500	7.63100		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		15337.00000	13500	5.80	0.00	0.00
JN05 On 03/11/2005 jNote			7.74500	7.69500		6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		6858.00000	7517	6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		19514.00000	18090	6.00	0.00	0.00
JN05 On 02/02/2006 jNote			7.83700	7.78400		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		14865.00000	15968	0.00	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		13461.00000	12373	0.00	0.00	0.00
JN10 On 04/08/2005 jNote			7.90300	7.85800		9.28	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		238.00000	187	9.28	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		10085.00000	6902	9.28	0.00	0.00
JN10 On 03/11/2005 jNote			7.93800	7.89000		9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		15775.00000	17141	9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		23387.00000	21424	9.57	0.00	0.00
JN10 On 02/02/2006 jNote			7.98600	7.93400		0.00	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		12033.00000	13653	0.00	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		16587.00000	14618	0.00	0.00	0.00
JROD On 31/08/2005 jRod			6.70600	6.71200		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.81100	6.81900		0.00	0.00	0.00
JROD On 31/10/2005 jRod			6.91500	6.91800		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.86000	6.86000		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.87800	6.87900		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.88700	6.89000		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.84500	6.84900		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.86100	6.86500		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.88200	6.88500		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.86400	6.86600		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.88300	0.00000		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.89800	0.00000		0.00	0.00	0.00
JROD On 31/08/2006 jRod			6.87500	0.00000		0.00	0.00	0.00
R152 On 04/08/2005 Bond Future			7.08400	7.08100		0.48	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		3680.00000	3663	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			7.12100	7.11400		0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		281.00000	272	0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1416.00000	1429	0.34	0.00	0.00
R153 On 04/08/2005 Bond Future			7.42600	7.48200		5.50	0.00	1.00
R153 On 04/08/2005 Bond Future	7.75	Call		12600.00000	15237	5.50	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		14.00000	0	5.50	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Call		35632.00000	38283	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	60774	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	71816	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	82725	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			7.45100	7.51100		5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		19129.00000	20820	5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		8417.00000	7399	5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Call		27277.00000	29261	5.53	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		5487.00000	4763	5.53	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Call		45827.00000	48193	6.08	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		2268.00000	1925	6.08	0.00	0.00
R153 On 02/02/2006 Bond Future			7.47500	7.54000		5.25	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Call		17079.00000	18435	5.00	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		18792.00000	17362	5.00	0.00	0.00
R157 On 04/08/2005 Bond Future			7.76100	7.81700		9.00	0.00	2.00
R157 On 04/08/2005 Bond Future	7.75	Call		1508.00000	2180	8.68	0.00	200.00
R157 On 04/08/2005 Bond Future	7.75	Put		7323.00000	3136	8.68	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Call		15915.00000	20572	9.00	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		202.00000	2	9.00	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Call		36789.00000	41646	9.41	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Put		0.00000	0	9.41	0.00	200.00
R157 On 04/08/2005 Bond Future	8.75	Call		77629.00000	82486	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		97415.00000	102272	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		116790.00000	121648	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			7.78800	7.84700		9.00	0.00	1.00
R157 On 03/11/2005 Bond Future	8.00	Call		32251.00000	35142	9.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		19394.00000	17283	9.00	0.00	0.00
R157 On 02/02/2006 Bond Future			7.81700	7.87800		9.00	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		25553.00000	44257	9.00	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		15531.00000	29187	9.00	0.00	0.00
R186 On 04/08/2005 Bond Future			7.45000	7.49100		12.80	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		12.00000	2	11.87	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		32186.00000	26785	11.87	0.00	0.00
R186 On 03/11/2005 Bond Future			7.45900	7.50000		12.80	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		18876.00000	20672	11.88	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		52015.00000	48461	11.88	0.00	0.00
R186 On 02/02/2006 Bond Future			7.46600	7.50900		12.80	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		18218.00000	48576	12.34	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		19380.00000	44171	12.34	0.00	0.00
R194 On 04/08/2005 Bond Future			7.11000	7.16200		3.10	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		8055.00000	9301	3.29	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	7.50	Put		1.00000	0	3.29	0.00	0.00
R194 On 03/11/2005 Bond Future			7.11800	7.17400		3.10	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		10821.00000	11616	3.10	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		3760.00000	3336	3.10	0.00	0.00
R194 On 02/02/2006 Bond Future			7.11800	7.18400		3.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		16179.00000	10485	2.95	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		14894.00000	7914	2.95	0.00	0.00
R201 On 04/08/2005 Bond Future			7.75600	7.81700		9.20	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		12505.00000	16541	9.20	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		132.00000	1	9.20	0.00	0.00
R201 On 03/11/2005 Bond Future			7.78100	7.84500		9.20	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		24991.00000	27497	8.88	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		14719.00000	12946	8.88	0.00	0.00
R201 On 02/02/2006 Bond Future			7.80500	7.87200		9.20	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		11499.00000	24141	8.55	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		19495.00000	27755	8.55	0.00	0.00
R203 On 04/08/2005 Bond Future			7.79100	7.84700		10.47	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		12231.00000	16400	10.47	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		263.00000	4	10.47	0.00	0.00
R203 On 03/11/2005 Bond Future			7.81400	7.87200		10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		27802.00000	30374	10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		17929.00000	15984	10.80	0.00	0.00
R203 On 02/02/2006 Bond Future			7.83700	7.89700		10.80	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		19188.00000	38848	10.80	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		11358.00000	26421	10.80	0.00	0.00
R204 On 04/08/2005 Bond Future			7.78100	7.83700		11.83	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Call		33377.00000	38022	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			7.80100	7.85900		11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		42983.00000	46290	11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		11753.00000	10312	11.73	0.00	0.00
R204 On 02/02/2006 Bond Future			7.82100	7.88000		11.73	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		19683.00000	41371	11.73	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		10085.00000	27009	11.73	0.00	0.00
R207 On 04/08/2005 Bond Future			7.75600	7.81000		0.00	0.00	0.00
R207 On 04/08/2005 Bond Future	8.00	Call		15558.00000	20045	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			7.77300	7.82900		0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Call		18197.00000	21607	0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Put		4331.00000	3140	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 02/02/2006 Bond Future			7.79000	7.84700		0.00	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		20452.00000	23540	0.00	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		8175.00000	6632	0.00	0.00	0.00
Total for Derivatives:							0.00	2,367.00

Grand Total: 0.00 2,367.00