



Daily MTM Report

Daily summary for 02/09/2005

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			7.17300	7.17700			0.00	0.00
R153 On 31/08/2010 Bond			7.58000	7.62500			0.00	0.00
R157 On 15/09/2015 Bond			7.87000	7.92000			0.00	0.00
R186 On 21/12/2026 Bond			7.53500	7.59500			0.00	0.00
R194 On 28/02/2008 Bond			7.25500	7.28000			0.00	0.00
R201 On 21/12/2014 Bond			7.85000	7.90000			0.00	0.00
R203 On 15/09/2017 Bond			7.86500	7.91500			0.00	0.00
R204 On 21/12/2018 Bond			7.86500	7.91500			0.00	0.00
R207 On 15/01/2020 Bond			7.84700	7.89800			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 03/11/2005 jGovi			228.43500		227.85700		6.53	0.00	463.00
GOVI On 03/11/2005 jGovi	228.00	Call			23944.00000	26724	6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put			25374.00000	22374	6.53	0.00	0.00
GOVI On 02/02/2006 jGovi			232.51700		231.93200		0.00	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Call			40571.00000	44122	0.00	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put			21251.00000	18952	0.00	0.00	0.00
J152 On 28/02/2006 jSwap			18.20300		18.19500		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.89500		8.94300		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.86700		7.91400		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.48200		7.54300		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.64500		9.67100		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.82600		7.87500		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.83000		7.87700		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.84000		7.88900		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.44900		8.50200		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.00400		7.00400		0.00	0.00	0.00
JFRA On 03/11/2005 jFra			6.92700		6.94700		0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call			170.00000	155	0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put			912.00000	946	0.27	0.00	0.00
JFRA On 02/02/2006 jFra			6.82000		6.85200		0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call			495.00000	467	0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put			1470.00000	1521	0.35	0.00	0.00
JFRA On 04/05/2006 jFra			6.91700		6.94700		0.38	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JFRA On 04/05/2006 jFra	7.00	Call		1172.00000	1134	0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1302.00000	1337	0.38	0.00	0.00
JFRA On 03/08/2006 jFra			7.04300	7.07700		0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1608.00000	1563	0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1419.00000	1458	0.40	0.00	0.00
JFRA On 02/11/2006 jFra			7.21500	7.24200		0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2047.00000	2008	0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1454.00000	1482	0.40	0.00	0.00
JFRA On 01/02/2007 jFra			7.38100	7.43100		0.40	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1813.00000	1753	0.40	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1982.00000	2044	0.40	0.00	0.00
JFRA On 03/05/2007 jFra			7.56300	7.59200		0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2315.00000	2276	0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		2089.00000	2122	0.43	0.00	0.00
JFRA On 02/08/2007 jFra			7.63500	7.67500		0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		2849.00000	2796	0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2421.00000	2466	0.48	0.00	0.00
JFRA On 01/11/2007 jFra			7.73400	7.77900		0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3428.00000	3363	0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2694.00000	2747	0.52	0.00	0.00
JN02 On 03/11/2005 jNote			7.17600	7.20900		2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		2432.00000	2213	2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		7807.00000	8189	2.79	0.00	0.00
JN02 On 02/02/2006 jNote			7.27900	7.31500		0.00	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		13561.00000	13184	0.00	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		12354.00000	12641	0.00	0.00	0.00
JN05 On 03/11/2005 jNote			7.73200	7.78400		6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		6143.00000	5335	6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		15087.00000	16443	6.00	0.00	0.00
JN05 On 02/02/2006 jNote			7.81100	7.86500		0.00	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		15438.00000	14197	0.00	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		10690.00000	11676	0.00	0.00	0.00
JN10 On 03/11/2005 jNote			7.93400	7.98600		9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		15390.00000	13596	9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		16356.00000	18154	9.57	0.00	0.00
JN10 On 02/02/2006 jNote			7.96900	8.02400		0.00	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		13786.00000	11888	0.00	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		12139.00000	14024	0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.56300	6.71300		0.00	0.00	0.00
JROD On 31/10/2005 jRod			6.67600	6.82300		0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JROD On 30/11/2005 jRod			6.77300	6.92600		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.79600	6.87200		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.83900	6.91000		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.88000	6.95000		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.86300	6.90900		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.90000	6.94700		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.94900	6.99800		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.93100	6.96900		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.97100	7.01100		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.01400	7.05600		0.00	0.00	0.00
R152 On 03/11/2005 Bond Future			7.20000	7.20700		0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		128.00000	128	0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1553.00000	1531	0.34	0.00	0.00
R153 On 03/11/2005 Bond Future			7.60700	7.65400		4.75	0.00	387.00
R153 On 03/11/2005 Bond Future	7.75	Call		12568.00000	13724	5.03	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		8280.00000	7329	5.03	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Call		58838.00000	60862	6.40	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Put		435.00000	353	6.40	0.00	5.00
R153 On 03/11/2005 Bond Future	8.00	Call		20176.00000	21647	5.30	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		4810.00000	4174	5.30	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Call		38617.00000	40482	5.85	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		1482.00000	1239	5.85	0.00	0.00
R153 On 02/02/2006 Bond Future			7.63700	7.68800		4.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Call		11854.00000	12749	4.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		19879.00000	18604	4.75	0.00	0.00
R157 On 03/11/2005 Bond Future			7.89400	7.94500		8.38	0.00	3.00
R157 On 03/11/2005 Bond Future	8.00	Call		21724.00000	23983	8.38	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		17121.00000	15092	8.38	0.00	0.00
R157 On 02/02/2006 Bond Future			7.92300	7.97700		8.48	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		32117.00000	34373	8.48	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		30236.00000	28060	8.48	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Call		21572.00000	23352	8.11	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		40333.00000	37682	8.11	0.00	0.00
R186 On 03/11/2005 Bond Future			7.54300	7.60400		12.27	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		9489.00000	11421	11.72	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		56049.00000	50135	11.72	0.00	0.00
R186 On 02/02/2006 Bond Future			7.55100	7.61300		13.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		37703.00000	41351	13.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		52182.00000	47917	13.03	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			7.27700	7.30400		2.52	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		7199.00000	7544	2.69	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		2961.00000	2720	2.69	0.00	0.00
R194 On 02/02/2006 Bond Future			7.29000	7.32000		2.39	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		6124.00000	6381	2.39	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		7484.00000	7158	2.39	0.00	0.00
R201 On 03/11/2005 Bond Future			7.87100	7.92300		8.33	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		17642.00000	19525	8.33	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		12556.00000	10985	8.33	0.00	0.00
R201 On 02/02/2006 Bond Future			7.89600	7.95000		8.73	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		17160.00000	18606	8.35	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		30228.00000	28166	8.35	0.00	0.00
R203 On 03/11/2005 Bond Future			7.88400	7.93500		10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		21100.00000	23198	10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		16102.00000	14255	10.80	0.00	0.00
R203 On 02/02/2006 Bond Future			7.90800	7.96100		10.80	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		30958.00000	33044	10.80	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		28003.00000	26055	10.80	0.00	0.00
R204 On 03/11/2005 Bond Future			7.88200	7.93300		11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		34989.00000	37819	11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		9772.00000	8463	11.73	0.00	0.00
R204 On 02/02/2006 Bond Future			7.90100	7.95400		11.73	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		32625.00000	34839	11.73	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		28961.00000	26930	11.73	0.00	0.00
R207 On 03/11/2005 Bond Future			7.86100	7.91400		0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Call		11927.00000	14797	0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Put		4988.00000	3548	0.00	0.00	0.00
R207 On 02/02/2006 Bond Future			7.87800	7.93300		0.00	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		15102.00000	17733	0.00	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		9753.00000	7960	0.00	0.00	0.00
Total for Derivatives:							0.00	1,358.00

Contract Details

Strike

Call/
Put

MTM Yield

Previous
MTM

Premium on
Option

Volatility

Traded Value

Open Interest

Grand Total:

0.00

1,358.00