



# Daily MTM Report

Daily summary for 09/03/2005

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>j-Bonds</u></b>								
R152 On 28/02/2006 Bond			7.11800	7.10400			0.00	0.00
R153 On 31/08/2010 Bond			7.74500	7.56500			0.00	0.00
R157 On 15/09/2015 Bond			8.08500	7.90000			0.00	0.00
R186 On 21/12/2026 Bond			7.47500	7.29500			0.00	0.00
R194 On 28/02/2008 Bond			7.50000	7.36000			0.00	0.00
R201 On 21/12/2014 Bond			8.08500	7.90000			0.00	0.00
R203 On 15/09/2017 Bond			8.09000	7.90000			0.00	0.00
<b>Total for j-Bonds:</b>							<b>0.00</b>	<b>0.00</b>

## **Derivatives**

GOVI On 05/05/2005 jGovi			218.36000	220.37100		6.29	0.00	0.00
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Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
GOVI On 05/05/2005 jGovi	220.00	Call		36473.00000	14515	6.29	0.00	0.00
GOVI On 05/05/2005 jGovi	220.00	Put		36473.00000	30915	6.29	0.00	0.00
GOVI On 04/08/2005 jGovi			222.41500	224.45700		6.18	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Call		36110.00000	27689	6.18	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		36110.00000	43539	6.18	0.00	0.00
GOVI On 03/11/2005 jGovi			226.26500	228.33200		6.00	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		44118.00000	35858	6.00	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		44118.00000	53208	6.00	0.00	0.00
J152 On 28/02/2006 jSwap			7.43592	7.40500		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.99141	7.81144		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.13756	7.97228		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.78427	7.62784		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.72404	7.58365		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.15895	7.98559		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.10560	7.94297		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.55000	7.55000		0.00	0.00	0.00
JFRA On 05/05/2005 jFra			7.43000	7.40700		0.21	0.00	0.00
JFRA On 05/05/2005 jFra	7.25	Call		558.00000	591	0.21	0.00	0.00
JFRA On 05/05/2005 jFra	7.25	Put		558.00000	151	0.21	0.00	0.00
JFRA On 04/08/2005 jFra			7.08600	7.08700		0.31	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Call		597.00000	591	0.31	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		597.00000	992	0.31	0.00	0.00
JFRA On 03/11/2005 jFra			7.19900	7.16500		0.39	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		1154.00000	1194	0.39	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1154.00000	1319	0.39	0.00	0.00
JFRA On 02/02/2006 jFra			7.30200	7.24100		0.41	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		1512.00000	1604	0.41	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1512.00000	1477	0.41	0.00	0.00
JFRA On 04/05/2006 jFra			7.48100	7.35600		0.41	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		2228.00000	2423	0.41	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		2228.00000	1246	0.41	0.00	0.00
JFRA On 03/08/2006 jFra			7.55900	7.53700		0.41	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2643.00000	2714	0.41	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JFRA On 03/08/2006 jFra	7.00	Put		2643.00000	1347	0.41	0.00	0.00
JFRA On 02/11/2006 jFra			7.96400	7.56200		0.43	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2827.00000	3597	0.43	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		2827.00000	1240	0.43	0.00	0.00
JN02 On 05/05/2005 jNote			7.49200	7.37700		2.67	0.00	0.00
JN02 On 05/05/2005 jNote	7.50	Call		3110.00000	4138	2.67	0.00	0.00
JN02 On 05/05/2005 jNote	7.50	Put		3110.00000	4285	2.67	0.00	0.00
JN02 On 04/08/2005 jNote			7.57100	7.42300		2.89	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		6446.00000	8005	2.89	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		6446.00000	6700	2.89	0.00	0.00
JN02 On 03/11/2005 jNote			7.69900	7.52400		3.02	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		9608.00000	11673	3.02	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		9608.00000	8020	3.02	0.00	0.00
JN05 On 05/05/2005 jNote			7.91000	7.73100		5.57	0.00	0.00
JN05 On 05/05/2005 jNote	8.00	Call		4071.00000	7063	5.57	0.00	0.00
JN05 On 05/05/2005 jNote	8.00	Put		4071.00000	10771	5.57	0.00	0.00
JN05 On 04/08/2005 jNote			7.95600	7.76500		5.71	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		9582.00000	13635	5.71	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		9582.00000	15447	5.71	0.00	0.00
JN05 On 03/11/2005 jNote			8.02300	7.82000		5.79	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		14323.00000	19140	5.79	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		14323.00000	18198	5.79	0.00	0.00
JN10 On 05/05/2005 jNote			8.11500	7.93600		8.52	0.00	0.00
JN10 On 05/05/2005 jNote	8.00	Call		10886.00000	17681	8.52	0.00	0.00
JN10 On 05/05/2005 jNote	8.00	Put		10886.00000	9807	8.52	0.00	0.00
JN10 On 04/08/2005 jNote			8.14000	7.95700		8.75	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		19858.00000	27242	8.75	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		19858.00000	17673	8.75	0.00	0.00
JN10 On 03/11/2005 jNote			8.17600	7.98800		8.93	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		27218.00000	35059	8.93	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		27218.00000	23061	8.93	0.00	0.00
JROD On 31/03/2005 jRod			7.23400	7.23800		0.00	0.00	0.00
JROD On 29/04/2005 jRod			7.33200	7.34100		0.00	0.00	0.00
JROD On 31/05/2005 jRod			7.46700	7.47200		0.00	0.00	0.00
JROD On 30/06/2005 jRod			7.38300	7.38300		0.00	0.00	0.00
JROD On 29/07/2005 jRod			7.39600	7.39400		0.00	0.00	0.00
JROD On 31/08/2005 jRod			7.38100	7.38000		0.00	0.00	0.00
JROD On 30/09/2005 jRod			7.31500	7.31500		0.00	0.00	0.00
JROD On 31/10/2005 jRod			7.31700	7.31800		0.00	0.00	0.00
JROD On 30/11/2005 jRod			7.32900	7.33000		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 30/12/2005 jRod			7.31200	7.31200		0.00	0.00	0.00
JROD On 31/01/2006 jRod			7.32400	7.32400		0.00	0.00	0.00
JROD On 28/02/2006 jRod			7.32800	7.32800		0.00	0.00	0.00
JROD On 31/03/2006 jRod			7.30500	7.30500		0.00	0.00	0.00
R152 On 05/05/2005 Bond Future			7.02300	7.00100		0.92	0.00	0.00
R152 On 05/05/2005 Bond Future	7.00	Call		1546.00000	1444	0.92	0.00	0.00
R152 On 05/05/2005 Bond Future	7.00	Put		1546.00000	1628	0.92	0.00	0.00
R152 On 04/08/2005 Bond Future			6.77400	6.74700		0.72	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		5857.00000	5723	0.72	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		5857.00000	346	0.72	0.00	0.00
R152 On 03/11/2005 Bond Future			6.64900	6.61500		0.46	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		1762.00000	1709	0.46	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1762.00000	1393	0.46	0.00	0.00
R153 On 05/05/2005 Bond Future			7.75100	7.56400		5.10	0.00	1.00
R153 On 05/05/2005 Bond Future	7.75	Call		14897.00000	10023	5.10	0.00	0.00
R153 On 05/05/2005 Bond Future	7.75	Put		14897.00000	10072	5.10	0.00	0.00
R153 On 04/08/2005 Bond Future			7.76400	7.56500		4.96	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Call		20028.00000	15720	4.96	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		20028.00000	16373	4.96	0.00	0.00
R153 On 03/11/2005 Bond Future			7.81900	7.60800		5.02	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		22334.00000	18457	5.02	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		22334.00000	21527	5.02	0.00	0.00
R157 On 05/05/2005 Bond Future			8.09700	7.90800		7.66	0.00	0.00
R157 On 05/05/2005 Bond Future	8.00	Call		20628.00000	13022	7.66	0.00	0.00
R157 On 05/05/2005 Bond Future	8.00	Put		20628.00000	21418	7.66	0.00	0.00
R157 On 04/08/2005 Bond Future			8.11900	7.90800		8.90	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Call		30335.00000	0	0.15	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		30335.00000	10088	0.15	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Call		0.00000	51829	0.15	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		0.00000	11885	8.81	100.00	100.00
R157 On 04/08/2005 Bond Future	9.00	Call		0.00000	71614	0.15	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		0.00000	8066	9.06	200.00	200.00
R157 On 03/11/2005 Bond Future			8.16600	7.96200		7.77	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		34811.00000	28222	7.77	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		34811.00000	41988	7.77	0.00	0.00
R186 On 05/05/2005 Bond Future			7.47400	7.29100		16.45	0.00	0.00
R186 On 05/05/2005 Bond Future			7.47400	7.29100		16.45	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Call		32822.00000	22651	16.45	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Call		32822.00000	22651	16.45	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Put		32822.00000	52788	16.45	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 05/05/2005 Bond Future	7.25	Put		32822.00000	52788	16.45	0.00	0.00
R186 On 04/08/2005 Bond Future			7.47400	7.28700		17.01	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		55216.00000	44527	17.01	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		55216.00000	74470	17.01	0.00	0.00
R186 On 03/11/2005 Bond Future			7.48600	7.29400		16.85	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		70881.00000	60026	16.85	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		70881.00000	91341	16.85	0.00	0.00
R194 On 05/05/2005 Bond Future			7.49400	7.34400		3.43	0.00	0.00
R194 On 05/05/2005 Bond Future	7.50	Call		7937.00000	5919	3.43	0.00	0.00
R194 On 05/05/2005 Bond Future	7.50	Put		7937.00000	5763	3.43	0.00	0.00
R194 On 04/08/2005 Bond Future			7.48800	7.32300		3.26	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		11092.00000	9271	3.26	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		11092.00000	8986	3.26	0.00	0.00
R194 On 03/11/2005 Bond Future			7.55300	7.37000		3.19	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		12082.00000	10475	3.19	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		12082.00000	11617	3.19	0.00	0.00
R201 On 05/05/2005 Bond Future			8.09900	7.91000		7.78	0.00	0.00
R201 On 05/05/2005 Bond Future	8.00	Call		16092.00000	10143	7.78	0.00	0.00
R201 On 05/05/2005 Bond Future	8.00	Put		16092.00000	16881	7.78	0.00	0.00
R201 On 04/08/2005 Bond Future			8.12200	7.92600		7.99	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		23110.00000	17610	7.99	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		23110.00000	25754	7.99	0.00	0.00
R201 On 03/11/2005 Bond Future			8.16700	7.96300		7.83	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		27216.00000	22081	7.83	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		27216.00000	33003	7.83	0.00	0.00
R203 On 05/05/2005 Bond Future			8.10000	7.90600		9.70	0.00	0.00
R203 On 05/05/2005 Bond Future	8.00	Call		19346.00000	12120	9.70	0.00	0.00
R203 On 05/05/2005 Bond Future	8.00	Put		19346.00000	19938	9.70	0.00	0.00
R203 On 04/08/2005 Bond Future			8.11800	7.91800		9.60	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		28128.00000	21249	9.60	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		28128.00000	30352	9.60	0.00	0.00
R203 On 03/11/2005 Bond Future			8.15500	7.95000		9.85	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		33562.00000	27044	9.85	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		33562.00000	38831	9.85	0.00	0.00
<b>Total for Derivatives:</b>							<b>300.00</b>	<b>301.00</b>

Contract Details

Strike

Call/  
Put

MTM Yield

Previous  
MTM

Premium on  
Option

Volatility

Traded Value

Open Interest

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**Grand Total:**

**300.00**

**301.00**