



# Daily MTM Report

Daily summary for 11/03/2005

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			7.16900	7.15800			0.00	0.00
R153 On 31/08/2010 Bond			7.85000	7.83000			0.00	0.00
R157 On 15/09/2015 Bond			8.17000	8.15000			0.00	0.00
R186 On 21/12/2026 Bond			7.55000	7.53000			0.00	0.00
R194 On 28/02/2008 Bond			7.59000	7.57000			0.00	0.00
R201 On 21/12/2014 Bond			8.17000	8.15000			0.00	0.00
R203 On 15/09/2017 Bond			8.17000	8.15000			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			217.47400	215.22700		10.33	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		16388.00000	23787	10.33	0.00	0.00
GOVI On 05/05/2005 jGovi	220.00	Put		16388.00000	49047	10.33	0.00	0.00
GOVI On 04/08/2005 jGovi			221.51400	219.22500		6.31	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Call		16729.00000	24421	6.31	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		16729.00000	49281	6.31	0.00	0.00
GOVI On 03/11/2005 jGovi			225.37600	223.04400		6.13	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		24291.00000	32753	6.13	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		24291.00000	58993	6.13	0.00	0.00
J152 On 28/02/2006 jSwap			7.34242	7.33530		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.09765	8.10732		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.51752	8.52529		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.88255	7.87650		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.81955	7.82418		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.24660	8.25254		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.47004	8.46958		0.00	0.00	0.00
JBAR On 16/03/2005 jBar				7.55000		0.00	0.00	0.00
JFRA On 05/05/2005 jFra			7.42100	7.43100		0.20	0.00	0.00
JFRA On 05/05/2005 jFra	7.25	Call		588.00000	562	0.20	0.00	0.00
JFRA On 05/05/2005 jFra	7.25	Put		588.00000	143	0.20	0.00	0.00
JFRA On 04/08/2005 jFra			7.18200	7.19600		0.30	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Call		715.00000	684	0.30	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		715.00000	851	0.30	0.00	0.00
JFRA On 03/11/2005 jFra			7.31000	7.32700		0.39	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		1378.00000	1332	0.39	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1378.00000	1185	0.39	0.00	0.00
JFRA On 02/02/2006 jFra			7.41600	7.46300		0.41	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		1853.00000	1773	0.41	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1853.00000	1367	0.41	0.00	0.00
JFRA On 04/05/2006 jFra			7.59800	7.61100		0.42	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		2674.00000	2636	0.42	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		2674.00000	1173	0.42	0.00	0.00
JFRA On 03/08/2006 jFra			7.73900	7.82000		0.42	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		3177.00000	3026	0.42	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		3177.00000	1218	0.42	0.00	0.00
JFRA On 02/11/2006 jFra			7.96300	7.84200		0.43	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		3387.00000	3573	0.43	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		3387.00000	1219	0.43	0.00	0.00
JN02 On 05/05/2005 jNote			7.57700	7.58100		2.68	0.00	0.00
JN02 On 05/05/2005 jNote	7.50	Call		5011.00000	4893	2.68	0.00	0.00
JN02 On 05/05/2005 jNote	7.50	Put		5011.00000	3478	2.68	0.00	0.00
JN02 On 04/08/2005 jNote			7.67100	7.67300		2.92	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		9123.00000	9023	2.92	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		9123.00000	5882	2.92	0.00	0.00
JN02 On 03/11/2005 jNote			7.80700	7.81000		3.05	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		12982.00000	12858	3.05	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		12982.00000	7228	3.05	0.00	0.00
JN05 On 05/05/2005 jNote			8.02000	8.03000		5.66	0.00	0.00
JN05 On 05/05/2005 jNote	8.00	Call		9536.00000	9170	5.66	0.00	0.00
JN05 On 05/05/2005 jNote	8.00	Put		9536.00000	8350	5.66	0.00	0.00
JN05 On 04/08/2005 jNote			8.07200	8.08300		5.81	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		16573.00000	16163	5.81	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		16573.00000	13211	5.81	0.00	0.00
JN05 On 03/11/2005 jNote			8.14000	8.15100		5.89	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		22309.00000	21877	5.89	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		22309.00000	16150	5.89	0.00	0.00
JN10 On 05/05/2005 jNote			8.20500	8.21300		8.58	0.00	0.00
JN10 On 05/05/2005 jNote	8.00	Call		21910.00000	21341	8.58	0.00	0.00
JN10 On 05/05/2005 jNote	8.00	Put		21910.00000	7365	8.58	0.00	0.00
JN10 On 04/08/2005 jNote			8.23300	8.24200		8.83	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		31523.00000	30918	8.83	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		31523.00000	15064	8.83	0.00	0.00
JN10 On 03/11/2005 jNote			8.27000	8.27900		9.03	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		39455.00000	38847	9.03	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		39455.00000	20524	9.03	0.00	0.00
JROD On 31/03/2005 jRod			7.23400	7.23500		0.00	0.00	0.00
JROD On 29/04/2005 jRod			7.33400	7.33700		0.00	0.00	0.00
JROD On 31/05/2005 jRod			7.46200	7.46600		0.00	0.00	0.00
JROD On 30/06/2005 jRod			7.37800	7.38100		0.00	0.00	0.00
JROD On 29/07/2005 jRod			7.39500	7.39600		0.00	0.00	0.00
JROD On 31/08/2005 jRod			7.38600	7.38700		0.00	0.00	0.00
JROD On 30/09/2005 jRod			7.32300	7.32200		0.00	0.00	0.00
JROD On 31/10/2005 jRod			7.32600	7.32600		0.00	0.00	0.00
JROD On 30/11/2005 jRod			7.33600	7.33800		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			7.31600	7.31700		0.00	0.00	0.00
JROD On 31/01/2006 jRod			7.32800	7.32900		0.00	0.00	0.00
JROD On 28/02/2006 jRod			7.33300	7.33400		0.00	0.00	0.00
JROD On 31/03/2006 jRod			7.31000	7.31100		0.00	0.00	0.00
R152 On 05/05/2005 Bond Future			7.08500	7.07100		0.91	0.00	0.00
R152 On 05/05/2005 Bond Future	7.00	Call		1267.00000	1184	0.91	0.00	0.00
R152 On 05/05/2005 Bond Future	7.00	Put		1267.00000	1863	0.91	0.00	0.00
R152 On 04/08/2005 Bond Future			6.86400	6.84300		0.72	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		5409.00000	5294	0.72	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		5409.00000	416	0.72	0.00	0.00
R152 On 03/11/2005 Bond Future			6.76600	6.73300		0.47	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		1596.00000	1531	0.47	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1596.00000	1581	0.47	0.00	0.00
R153 On 05/05/2005 Bond Future			7.85900	7.83900		5.18	0.00	1.00
R153 On 05/05/2005 Bond Future	7.75	Call		8137.00000	7579	5.18	0.00	0.00
R153 On 05/05/2005 Bond Future	7.75	Put		8137.00000	12882	5.18	0.00	0.00
R153 On 04/08/2005 Bond Future			7.87900	7.85700		5.06	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Call		13980.00000	13389	5.06	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		13980.00000	19389	5.06	0.00	0.00
R153 On 03/11/2005 Bond Future			7.93800	7.91500		5.12	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		16892.00000	16317	5.12	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		16892.00000	24659	5.12	0.00	0.00
R157 On 05/05/2005 Bond Future			8.18300	8.16300		7.74	0.00	0.00
R157 On 05/05/2005 Bond Future	8.00	Call		10846.00000	9990	7.74	0.00	0.00
R157 On 05/05/2005 Bond Future	8.00	Put		10846.00000	25771	7.74	0.00	0.00
R157 On 04/08/2005 Bond Future			8.20900	8.18800		7.63	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Call		20388.00000	19444	7.63	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		20388.00000	37094	7.63	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Call		0.00000	57939	8.81	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		13284.00000	13672	8.81	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Call		0.00000	73397	9.06	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		9074.00000	9345	9.06	0.00	0.00
R157 On 03/11/2005 Bond Future			8.25700	8.23500		7.87	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		26272.00000	25279	7.87	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		26272.00000	46511	7.87	0.00	0.00
R186 On 05/05/2005 Bond Future			7.55000	7.53000		16.46	0.00	0.00
R186 On 05/05/2005 Bond Future			7.55000	7.53000		16.46	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Call		19966.00000	18512	16.46	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Call		19966.00000	18512	16.46	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Put		19966.00000	58641	16.46	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		19966.00000	58641	16.46	0.00	0.00
R186 On 04/08/2005 Bond Future			7.55200	7.53100		17.03	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		41681.00000	39884	17.03	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		41681.00000	80016	17.03	0.00	0.00
R186 On 03/11/2005 Bond Future			7.56400	7.54300		16.88	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		57240.00000	55284	16.88	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		57240.00000	96707	16.88	0.00	0.00
R194 On 05/05/2005 Bond Future			7.58900	7.56800		3.46	0.00	0.00
R194 On 05/05/2005 Bond Future	7.50	Call		5041.00000	4708	3.46	0.00	0.00
R194 On 05/05/2005 Bond Future	7.50	Put		5041.00000	7009	3.46	0.00	0.00
R194 On 04/08/2005 Bond Future			7.59300	7.56900		3.30	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		8459.00000	8105	3.30	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		8459.00000	10307	3.30	0.00	0.00
R194 On 03/11/2005 Bond Future			7.66400	7.63800		3.24	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		9774.00000	9447	3.24	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		9774.00000	12976	3.24	0.00	0.00
R201 On 05/05/2005 Bond Future			8.18500	8.16500		7.86	0.00	0.00
R201 On 05/05/2005 Bond Future	8.00	Call		8442.00000	7774	7.86	0.00	0.00
R201 On 05/05/2005 Bond Future	8.00	Put		8442.00000	20320	7.86	0.00	0.00
R201 On 04/08/2005 Bond Future			8.21200	8.19100		8.09	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		15901.00000	15175	8.09	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		15901.00000	29276	8.09	0.00	0.00
R201 On 03/11/2005 Bond Future			8.25700	8.23600		7.93	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		20509.00000	19766	7.93	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		20509.00000	36513	7.93	0.00	0.00
R203 On 05/05/2005 Bond Future			8.18100	8.16100		9.82	0.00	0.00
R203 On 05/05/2005 Bond Future	8.00	Call		10334.00000	9543	9.82	0.00	0.00
R203 On 05/05/2005 Bond Future	8.00	Put		10334.00000	23633	9.82	0.00	0.00
R203 On 04/08/2005 Bond Future			8.20100	8.18000		9.72	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		19515.00000	18634	9.72	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		19515.00000	34073	9.72	0.00	0.00
R203 On 03/11/2005 Bond Future			8.24000	8.21900		9.97	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		25343.00000	24445	9.97	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		25343.00000	42618	9.97	0.00	0.00
<b>Total for Derivatives:</b>							<b>0.00</b>	<b>1.00</b>

Contract Details

Strike

Call/  
Put

MTM Yield

Previous  
MTM

Premium on  
Option

Volatility

Traded Value

Open Interest

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**Grand Total:**

**0.00**

**1.00**