



Daily MTM Report

Daily summary for 10/05/2005

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<u>j-Bonds</u>								
R152 On 28/02/2006 Bond			6.72400	6.73400			0.00	0.00
R153 On 31/08/2010 Bond			7.88000	7.86000			0.00	0.00
R157 On 15/09/2015 Bond			8.38000	8.35500			0.00	0.00
R186 On 21/12/2026 Bond			7.81500	7.78500			0.00	0.00
R194 On 28/02/2008 Bond			7.48500	7.46500			0.00	0.00
R201 On 21/12/2014 Bond			8.41000	8.37500			0.00	0.00
R203 On 15/09/2017 Bond			8.41000	8.37000			0.00	0.00
R204 On 21/12/2018 Bond			8.33100	8.28200			0.00	0.00
Total for j-Bonds:							0.00	0.00

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Derivatives

GOVI On 04/08/2005 jGovi			219.71000	220.00800		12.24	0.00	17.00
GOVI On 04/08/2005 jGovi	224.00	Call		35252.00000	33891	12.24	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		75172.00000	76791	12.24	0.00	0.00
GOVI On 03/11/2005 jGovi			223.38700	223.69300		6.72	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		24378.00000	23038	6.72	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		67448.00000	69168	6.72	0.00	0.00
J152 On 28/02/2006 jSwap			7.08018	7.06841		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.21469	8.16717		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.55313	8.49779		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.16957	8.11846		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.67949	7.63906		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.50682	8.44989		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.52025	8.46562		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.44690	8.39328		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			6.94300	6.94300		0.00	0.00	0.00
JFRA On 04/08/2005 jFra			6.83000	6.81700		0.25	0.00	1,000.00
JFRA On 04/08/2005 jFra	7.25	Call		134.00000	134	0.25	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		1195.00000	1164	0.25	0.00	0.00
JFRA On 03/11/2005 jFra			6.77900	6.75500		0.33	0.00	1,000.00
JFRA On 03/11/2005 jFra	7.25	Call		452.00000	463	0.33	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1666.00000	1618	0.33	0.00	0.00
JFRA On 02/02/2006 jFra			6.98100	6.95000		0.40	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		1051.00000	1074	0.40	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1786.00000	1733	0.40	0.00	0.00
JFRA On 04/05/2006 jFra			7.25000	7.21500		0.42	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1948.00000	1993	0.42	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1421.00000	1381	0.42	0.00	0.00
JFRA On 03/08/2006 jFra			7.51100	7.47600		0.43	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2536.00000	2585	0.43	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		1371.00000	1335	0.43	0.00	0.00
JFRA On 02/11/2006 jFra			7.75200	7.73000		0.43	0.00	750.00
JFRA On 02/11/2006 jFra	7.00	Call		3088.00000	3111	0.43	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1302.00000	1272	0.43	0.00	0.00
JFRA On 01/02/2007 jFra			8.13500	8.09600		0.43	0.00	250.00
JFRA On 01/02/2007 jFra	7.50	Call		3055.00000	3116	0.43	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1598.00000	1564	0.43	0.00	0.00
JFRA On 03/05/2007 jFra			8.31300	8.23400		0.48	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		3707.00000	3822	0.48	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1914.00000	1837	0.48	0.00	0.00
JFRA On 02/08/2007 jFra			8.56300	8.46700		0.54	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4505.00000	4648	0.54	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2143.00000	2053	0.54	0.00	0.00
JFRA On 01/11/2007 jFra			8.61100	8.51700		0.55	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4967.00000	5126	0.55	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2299.00000	2210	0.55	0.00	0.00
JN02 On 04/08/2005 jNote			7.42100	7.38700		2.86	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		4601.00000	4840	2.86	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		6687.00000	6298	2.86	0.00	0.00
JN02 On 03/11/2005 jNote			7.63400	7.59000		3.09	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		9480.00000	9874	3.09	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		7823.00000	7408	3.09	0.00	0.00
JN05 On 04/08/2005 jNote			8.21200	8.16000		6.21	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		15615.00000	16820	6.21	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		9041.00000	8118	6.21	0.00	0.00
JN05 On 03/11/2005 jNote			8.33000	8.27600		6.37	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		23852.00000	25140	6.37	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		12550.00000	11643	6.37	0.00	0.00
JN10 On 04/08/2005 jNote			8.52900	8.47100		9.64	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		38598.00000	41443	9.64	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		6738.00000	5745	9.64	0.00	0.00
JN10 On 03/11/2005 jNote			8.59300	8.53400		9.91	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		48823.00000	51453	9.91	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		12852.00000	11609	9.91	0.00	0.00
JROD On 31/05/2005 jRod			7.01000	7.01300		0.00	0.00	0.00
JROD On 30/06/2005 jRod			6.92800	6.93100		0.00	0.00	0.00
JROD On 29/07/2005 jRod			6.92100	6.92300		0.00	0.00	0.00
JROD On 31/08/2005 jRod			6.98000	6.98100		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.91300	6.91400		0.00	0.00	0.00
JROD On 31/10/2005 jRod			6.88500	6.88600		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			6.93000	6.93000		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.88600	6.88600		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.87400	6.87300		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.91600	6.91500		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.88600	6.88400		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.87700	6.87400		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.91100	6.90700		0.00	0.00	0.00
R152 On 04/08/2005 Bond Future			6.56700	6.58000		0.62	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		6484.00000	6552	0.62	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		33.00000	28	0.62	0.00	0.00
R152 On 03/11/2005 Bond Future			6.46000	6.48000		0.41	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		1670.00000	1694	0.41	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		826.00000	788	0.41	0.00	0.00
R153 On 04/08/2005 Bond Future			7.93200	7.91100		5.34	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Call		9844.00000	9338	5.34	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		17326.00000	17792	5.34	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Call		22353.00000	21592	5.34	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Put		6789.00000	7000	5.34	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Call		40013.00000	39103	5.34	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Put		1958.00000	2020	5.34	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Call		50022.00000	49078	5.34	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Put		926.00000	954	5.34	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Call		60406.00000	59445	5.34	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Put		400.00000	411	5.34	0.00	0.00
R153 On 03/11/2005 Bond Future			8.01300	7.99100		5.47	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		13898.00000	13396	5.47	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		24579.00000	25046	5.47	0.00	0.00
R157 On 04/08/2005 Bond Future			8.43200	8.40600		8.31	0.00	1.00
R157 On 04/08/2005 Bond Future	8.25	Call		17807.00000	16787	8.68	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Put		30734.00000	31852	8.68	0.00	200.00
R157 On 04/08/2005 Bond Future	8.00	Call		9986.00000	9280	8.40	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		43989.00000	45241	8.40	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Call		41477.00000	39904	9.32	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		13563.00000	14128	9.32	0.00	400.00
R157 On 04/08/2005 Bond Future	9.00	Call		56296.00000	54529	9.62	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		8597.00000	8968	9.62	0.00	500.00
R157 On 04/08/2005 Bond Future	9.25	Call		72337.00000	70431	9.88	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Put		5262.00000	5494	9.88	0.00	100.00
R157 On 04/08/2005 Bond Future	7.75	Call		4866.00000	4440	8.13	0.00	200.00
R157 On 04/08/2005 Bond Future	7.75	Put		60396.00000	62108	8.13	0.00	0.00
R157 On 03/11/2005 Bond Future			8.50100	8.47400		8.59	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 03/11/2005 Bond Future	8.00	Call		17015.00000	16177	8.59	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		55826.00000	57153	8.59	0.00	0.00
R186 On 04/08/2005 Bond Future			7.83500	7.80400		17.99	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		19283.00000	17760	17.99	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		91522.00000	93865	17.99	0.00	0.00
R186 On 03/11/2005 Bond Future			7.86200	7.83000		17.86	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		36574.00000	34666	17.86	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		111586.00000	113629	17.86	0.00	0.00
R194 On 04/08/2005 Bond Future			7.53000	7.50900		3.40	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		7206.00000	6889	3.40	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		7420.00000	7600	3.40	0.00	0.00
R194 On 03/11/2005 Bond Future			7.62800	7.60300		3.35	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		8935.00000	8637	3.35	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		11154.00000	11393	3.35	0.00	0.00
R201 On 04/08/2005 Bond Future			8.46300	8.42800		8.76	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		7197.00000	6508	8.76	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		35410.00000	36984	8.76	0.00	0.00
R201 On 03/11/2005 Bond Future			8.53000	8.49300		8.63	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		12799.00000	11973	8.63	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		44620.00000	46132	8.63	0.00	0.00
R203 On 04/08/2005 Bond Future			8.45300	8.41200		10.91	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		9854.00000	8841	10.91	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		41163.00000	43195	10.91	0.00	0.00
R203 On 03/11/2005 Bond Future			8.51000	8.46700		11.24	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		17336.00000	16127	11.24	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		52298.00000	54226	11.24	0.00	0.00
R204 On 04/08/2005 Bond Future			8.37100	8.32100		12.30	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Call		21067.00000	19046	12.30	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Put		26652.00000	28538	12.30	0.00	0.00
R204 On 03/11/2005 Bond Future			8.42000	8.36800		12.18	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		29825.00000	27794	12.18	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		38990.00000	40961	12.18	0.00	0.00

Total for Derivatives:							0.00	4,418.00
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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	4,418.00
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