



# Daily MTM Report

Daily summary for 12/05/2005

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			6.81100	6.75400			0.00	0.00
R153 On 31/08/2010 Bond			8.00000	7.96000			0.00	0.00
R157 On 15/09/2015 Bond			8.49000	8.46000			0.00	0.00
R186 On 21/12/2026 Bond			7.93000	7.90500			0.00	0.00
R194 On 28/02/2008 Bond			7.61000	7.55500			0.00	0.00
R201 On 21/12/2014 Bond			8.51500	8.48500			0.00	0.00
R203 On 15/09/2017 Bond			8.51500	8.48500			0.00	0.00
R204 On 21/12/2018 Bond			8.43400	8.40300			0.00	0.00
<b>Total for j-Bonds:</b>							<b>0.00</b>	<b>0.00</b>

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
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## Derivatives

GOVI On 04/08/2005 jGovi			218.44800	218.82100		12.41	0.00	17.00
GOVI On 04/08/2005 jGovi	224.00	Call		31046.00000	29381	12.41	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		82836.00000	84901	12.41	0.00	0.00
GOVI On 03/11/2005 jGovi			222.15200	222.50600		6.79	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		20621.00000	19280	6.79	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		75561.00000	77760	6.79	0.00	0.00
J152 On 28/02/2006 jSwap			7.09669	7.09094		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.28665	8.28523		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.61260	8.62553		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.23995	8.25017		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.73029	7.72591		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.57208	8.57799		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.58028	8.59695		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.50883	8.52421		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			6.95000	6.95000		0.00	0.00	0.00
JFRA On 04/08/2005 jFra			6.83800	6.84400		0.25	0.00	1,000.00
JFRA On 04/08/2005 jFra	7.25	Call		138.00000	129	0.25	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		1133.00000	1139	0.25	0.00	0.00
JFRA On 03/11/2005 jFra			6.81600	6.79100		0.33	0.00	1,000.00
JFRA On 03/11/2005 jFra	7.25	Call		470.00000	482	0.33	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1595.00000	1546	0.33	0.00	0.00
JFRA On 02/02/2006 jFra			7.03100	7.01500		0.40	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		1113.00000	1121	0.40	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1689.00000	1658	0.40	0.00	0.00
JFRA On 04/05/2006 jFra			7.26900	7.26200		0.42	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		2011.00000	2007	0.42	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1369.00000	1348	0.42	0.00	0.00
JFRA On 03/08/2006 jFra			7.57300	7.54900		0.43	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2648.00000	2678	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		1305.00000	1276	0.43	0.00	0.00
JFRA On 02/11/2006 jFra			7.85200	7.78200		0.43	0.00	750.00
JFRA On 02/11/2006 jFra	7.00	Call		3174.00000	3283	0.43	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1262.00000	1200	0.43	0.00	0.00
JFRA On 01/02/2007 jFra			8.20700	8.37800		0.44	0.00	250.00
JFRA On 01/02/2007 jFra	7.50	Call		3559.00000	3255	0.44	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1415.00000	1528	0.44	0.00	0.00
JFRA On 03/05/2007 jFra			8.39600	8.34700		0.49	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		3893.00000	3949	0.49	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1825.00000	1762	0.49	0.00	0.00
JFRA On 02/08/2007 jFra			8.62700	8.70600		0.54	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4916.00000	4758	0.54	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1974.00000	2008	0.54	0.00	0.00
JFRA On 01/11/2007 jFra			8.68700	8.61800		0.55	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		5148.00000	5243	0.55	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2213.00000	2127	0.55	0.00	0.00
JN02 On 04/08/2005 jNote			7.47400	7.47100		2.86	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		5297.00000	5240	2.86	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		5826.00000	5728	2.86	0.00	0.00
JN02 On 03/11/2005 jNote			7.69400	7.70000		3.11	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		10626.00000	10469	3.11	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		6948.00000	6902	3.11	0.00	0.00
JN05 On 04/08/2005 jNote			8.28800	8.28700		6.24	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		18837.00000	18702	6.24	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		7073.00000	6898	6.24	0.00	0.00
JN05 On 03/11/2005 jNote			8.41400	8.41300		6.41	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		27446.00000	27295	6.41	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		10582.00000	10390	6.41	0.00	0.00
JN10 On 04/08/2005 jNote			8.59100	8.60300		9.66	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		45349.00000	44530	9.66	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		4785.00000	4774	9.66	0.00	0.00
JN10 On 03/11/2005 jNote			8.65500	8.67100		9.94	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		55329.00000	54285	9.94	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		10390.00000	10419	9.94	0.00	0.00
JROD On 31/05/2005 jRod			7.00500	7.00700		0.00	0.00	0.00
JROD On 30/06/2005 jRod			6.92200	6.92300		0.00	0.00	0.00
JROD On 29/07/2005 jRod			6.92100	6.92200		0.00	0.00	0.00
JROD On 31/08/2005 jRod			6.98400	6.98500		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.91800	6.91700		0.00	0.00	0.00
JROD On 31/10/2005 jRod			6.88900	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			6.93100	6.92800		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.88700	6.88300		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.87600	6.87200		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.91900	6.91500		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.89100	6.88600		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.88300	6.87700		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.91600	6.91000		0.00	0.00	0.00
R152 On 04/08/2005 Bond Future			6.69300	6.61000		0.62	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		6318.00000	5871	0.62	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		33.00000	45	0.62	0.00	0.00
R152 On 03/11/2005 Bond Future			6.61200	6.50400		0.41	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		1612.00000	1416	0.41	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		844.00000	985	0.41	0.00	0.00
R153 On 04/08/2005 Bond Future			8.05600	8.01400		5.41	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Call		19231.00000	17905	5.41	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Put		8423.00000	9030	5.41	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Call		8016.00000	7222	5.41	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		20255.00000	21393	5.41	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Call		35906.00000	34199	5.41	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Put		2608.00000	2833	5.41	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Call		45622.00000	43808	5.41	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Put		1282.00000	1400	5.41	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Call		55827.00000	53950	5.41	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Put		577.00000	633	5.41	0.00	0.00
R153 On 03/11/2005 Bond Future			8.14000	8.09900		5.54	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		12153.00000	11368	5.54	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		27581.00000	28592	5.54	0.00	0.00
R157 On 04/08/2005 Bond Future			8.54300	8.51300		8.39	0.00	1.00
R157 On 04/08/2005 Bond Future	8.75	Call		35337.00000	33674	9.27	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		16192.00000	16974	9.27	0.00	400.00
R157 On 04/08/2005 Bond Future	8.00	Call		7563.00000	6909	8.43	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		50335.00000	52126	8.43	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Call		49218.00000	47300	9.53	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		10288.00000	10815	9.53	0.00	500.00
R157 On 04/08/2005 Bond Future	9.25	Call		64663.00000	62539	9.79	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Put		6357.00000	6678	9.79	0.00	100.00
R157 On 04/08/2005 Bond Future	7.75	Call		3467.00000	3099	8.16	0.00	200.00
R157 On 04/08/2005 Bond Future	7.75	Put		67766.00000	69843	8.16	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Call		14126.00000	13130	8.69	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Put		35822.00000	37271	8.69	0.00	200.00
R157 On 03/11/2005 Bond Future			8.61300	8.58400		8.67	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		14485.00000	13606	8.67	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		62087.00000	63512	8.67	0.00	0.00
R186 On 04/08/2005 Bond Future			7.95200	7.92600		18.13	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		15127.00000	14034	18.13	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		102476.00000	104568	18.13	0.00	0.00
R186 On 03/11/2005 Bond Future			7.97900	7.95500		18.01	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		31487.00000	30198	18.01	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		121826.00000	123448	18.01	0.00	0.00
R194 On 04/08/2005 Bond Future			7.66500	7.60500		3.44	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		6110.00000	5449	3.44	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		8596.00000	9353	3.44	0.00	0.00
R194 On 03/11/2005 Bond Future			7.76800	7.70700		3.39	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		7990.00000	7390	3.39	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		12443.00000	13150	3.39	0.00	0.00
R201 On 04/08/2005 Bond Future			8.56900	8.53900		8.85	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		5465.00000	4922	8.85	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		40833.00000	42213	8.85	0.00	0.00
R201 On 03/11/2005 Bond Future			8.63700	8.60700		8.71	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		10802.00000	10111	8.71	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		49802.00000	50988	8.71	0.00	0.00
R203 On 04/08/2005 Bond Future			8.55900	8.52800		11.01	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		7522.00000	6839	11.01	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		47411.00000	49005	11.01	0.00	0.00
R203 On 03/11/2005 Bond Future			8.61600	8.58600		11.35	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		14657.00000	13831	11.35	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		58267.00000	59606	11.35	0.00	0.00
R204 On 04/08/2005 Bond Future			8.47400	8.44300		12.42	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Call		16835.00000	15640	12.42	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Put		31916.00000	33114	12.42	0.00	0.00
R204 On 03/11/2005 Bond Future			8.52400	8.49400		12.29	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		25617.00000	24426	12.29	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		44440.00000	45529	12.29	0.00	0.00
<b>Total for Derivatives:</b>							<b>0.00</b>	<b>4,418.00</b>

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
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<b>Grand Total:</b>							<b>0.00</b>	<b>4,418.00</b>
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