



Daily MTM Report

Daily summary for 13/05/2005

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			6.77600	6.81100			0.00	0.00
R153 On 31/08/2010 Bond			7.95000	8.00000			0.00	0.00
R157 On 15/09/2015 Bond			8.44000	8.49000			0.00	0.00
R186 On 21/12/2026 Bond			7.88000	7.93000			0.00	0.00
R194 On 28/02/2008 Bond			7.56000	7.61000			0.00	0.00
R201 On 21/12/2014 Bond			8.46500	8.51500			0.00	0.00
R203 On 15/09/2017 Bond			8.46500	8.51500			0.00	0.00
R204 On 21/12/2018 Bond			8.38400	8.43400			0.00	0.00
Total for j-Bonds:							0.00	0.00

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Derivatives

GOVI On 04/08/2005 jGovi			219.00400	218.44800		12.21	0.00	17.00
GOVI On 04/08/2005 jGovi	224.00	Call		29381.00000	30272	12.21	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		84901.00000	80232	12.21	0.00	0.00
GOVI On 03/11/2005 jGovi			222.70000	222.15200		6.70	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		19280.00000	20362	6.70	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		77760.00000	73362	6.70	0.00	0.00
J152 On 28/02/2006 jSwap			7.08641	7.09669		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.26702	8.28665		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.58557	8.61260		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.20734	8.23995		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.70267	7.73029		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.54575	8.57208		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.54952	8.58028		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.47696	8.50883		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			6.93600	6.95000		0.00	0.00	0.00
JFRA On 04/08/2005 jFra			6.82200	6.83800		0.24	0.00	1,000.00
JFRA On 04/08/2005 jFra	7.25	Call		129.00000	113	0.24	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		1139.00000	1162	0.24	0.00	0.00
JFRA On 03/11/2005 jFra			6.81000	6.81600		0.33	0.00	1,000.00
JFRA On 03/11/2005 jFra	7.25	Call		482.00000	460	0.33	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1546.00000	1539	0.33	0.00	0.00
JFRA On 02/02/2006 jFra			7.00200	7.03100		0.40	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		1121.00000	1071	0.40	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1658.00000	1679	0.40	0.00	0.00
JFRA On 04/05/2006 jFra			7.24800	7.26900		0.42	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		2007.00000	1956	0.42	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1348.00000	1349	0.42	0.00	0.00
JFRA On 03/08/2006 jFra			7.54600	7.57300		0.42	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2678.00000	2614	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		1276.00000	1278	0.42	0.00	0.00
JFRA On 02/11/2006 jFra			7.81400	7.85200		0.43	0.00	750.00
JFRA On 02/11/2006 jFra	7.00	Call		3283.00000	3208	0.43	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1200.00000	1217	0.43	0.00	0.00
JFRA On 01/02/2007 jFra			8.19200	8.20700		0.43	0.00	250.00
JFRA On 01/02/2007 jFra	7.50	Call		3255.00000	3201	0.43	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1528.00000	1510	0.43	0.00	0.00
JFRA On 03/05/2007 jFra			8.34800	8.39600		0.48	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		3949.00000	3827	0.48	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1762.00000	1756	0.48	0.00	0.00
JFRA On 02/08/2007 jFra			8.59100	8.62700		0.53	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4758.00000	4651	0.53	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2008.00000	1988	0.53	0.00	0.00
JFRA On 01/11/2007 jFra			8.65200	8.68700		0.55	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		5243.00000	5159	0.55	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2127.00000	2135	0.55	0.00	0.00
JN02 On 04/08/2005 jNote			7.44900	7.47400		2.83	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		5240.00000	4922	2.83	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		5728.00000	5862	2.83	0.00	0.00
JN02 On 03/11/2005 jNote			7.66700	7.69400		3.07	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		10469.00000	10065	3.07	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		6902.00000	6993	3.07	0.00	0.00
JN05 On 04/08/2005 jNote			8.26800	8.28800		6.18	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		18702.00000	17999	6.18	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		6898.00000	7009	6.18	0.00	0.00
JN05 On 03/11/2005 jNote			8.39200	8.41400		6.35	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		27295.00000	26507	6.35	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		10390.00000	10492	6.35	0.00	0.00
JN10 On 04/08/2005 jNote			8.56300	8.59100		9.57	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		44530.00000	42861	9.57	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		4774.00000	4944	9.57	0.00	0.00
JN10 On 03/11/2005 jNote			8.62700	8.65500		9.83	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		54285.00000	52665	9.83	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		10419.00000	10624	9.83	0.00	0.00
JROD On 31/05/2005 jRod			7.00000	7.00500		0.00	0.00	0.00
JROD On 30/06/2005 jRod			6.91400	6.92200		0.00	0.00	0.00
JROD On 29/07/2005 jRod			6.90600	6.92100		0.00	0.00	0.00
JROD On 31/08/2005 jRod			6.97500	6.98400		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.91100	6.91800		0.00	0.00	0.00
JROD On 31/10/2005 jRod			6.88800	6.88900		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			6.93500	6.93100		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.89500	6.88700		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.88600	6.87600		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.92700	6.91900		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.90100	6.89100		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.89500	6.88300		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.92800	6.91600		0.00	0.00	0.00
R152 On 04/08/2005 Bond Future			6.65100	6.69300		0.61	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		5871.00000	6090	0.61	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		45.00000	32	0.61	0.00	0.00
R152 On 03/11/2005 Bond Future			6.56400	6.61200		0.41	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		1416.00000	1475	0.41	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		985.00000	894	0.41	0.00	0.00
R153 On 04/08/2005 Bond Future			8.00300	8.05600		5.33	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Call		17905.00000	19187	5.33	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Put		9030.00000	7873	5.33	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Call		7222.00000	7832	5.33	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		21393.00000	19564	5.33	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Call		34199.00000	36116	5.33	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Put		2833.00000	2311	5.33	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Call		43808.00000	45943	5.33	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Put		1400.00000	1096	5.33	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Call		53950.00000	56230	5.33	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Put		633.00000	473	5.33	0.00	0.00
R153 On 03/11/2005 Bond Future			8.08600	8.14000		5.47	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		11368.00000	11948	5.47	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		28592.00000	26806	5.47	0.00	0.00
R157 On 04/08/2005 Bond Future			8.49100	8.54300		8.29	0.00	1.00
R157 On 04/08/2005 Bond Future	8.75	Call		33674.00000	36180	9.26	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		16974.00000	15239	9.26	0.00	400.00
R157 On 04/08/2005 Bond Future	8.00	Call		6909.00000	7762	8.42	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		52126.00000	48738	8.42	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Call		47300.00000	50314	9.53	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		10815.00000	9588	9.53	0.00	500.00
R157 On 04/08/2005 Bond Future	9.25	Call		62539.00000	65938	9.79	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Put		6678.00000	5836	9.79	0.00	100.00
R157 On 04/08/2005 Bond Future	7.75	Call		3099.00000	3551	8.15	0.00	200.00
R157 On 04/08/2005 Bond Future	7.75	Put		69843.00000	66054	8.15	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Call		13130.00000	14503	8.68	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Put		37271.00000	34403	8.68	0.00	200.00
R157 On 03/11/2005 Bond Future			8.56100	8.61300		8.56	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		13606.00000	14369	8.56	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		63512.00000	60139	8.56	0.00	0.00
R186 On 04/08/2005 Bond Future			7.90000	7.95200		17.91	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		14034.00000	14914	17.91	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		104568.00000	99066	17.91	0.00	0.00
R186 On 03/11/2005 Bond Future			7.92800	7.97900		17.79	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		30198.00000	31261	17.79	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		123448.00000	118314	17.79	0.00	0.00
R194 On 04/08/2005 Bond Future			7.61100	7.66500		3.38	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		5449.00000	5845	3.38	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		9353.00000	8474	3.38	0.00	0.00
R194 On 03/11/2005 Bond Future			7.71100	7.76800		3.34	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		7390.00000	7740	3.34	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		13150.00000	12279	3.34	0.00	0.00
R201 On 04/08/2005 Bond Future			8.51700	8.56900		8.73	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		4922.00000	5398	8.73	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		42213.00000	39353	8.73	0.00	0.00
R201 On 03/11/2005 Bond Future			8.58400	8.63700		8.59	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		10111.00000	10702	8.59	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		50988.00000	48258	8.59	0.00	0.00
R203 On 04/08/2005 Bond Future			8.50700	8.55900		10.86	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		6839.00000	7418	10.86	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		49005.00000	45762	10.86	0.00	0.00
R203 On 03/11/2005 Bond Future			8.56400	8.61600		11.19	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		13831.00000	14529	11.19	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		59606.00000	56548	11.19	0.00	0.00
R204 On 04/08/2005 Bond Future			8.42300	8.47400		12.26	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Call		15640.00000	16803	12.26	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Put		33114.00000	30336	12.26	0.00	0.00
R204 On 03/11/2005 Bond Future			8.47200	8.52400		12.12	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		24426.00000	25559	12.12	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		45529.00000	42705	12.12	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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