



# Daily MTM Report

Daily summary for 16/05/2005

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			6.80700	6.77600			0.00	0.00
R153 On 31/08/2010 Bond			7.98000	7.95000			0.00	0.00
R157 On 15/09/2015 Bond			8.45000	8.44000			0.00	0.00
R186 On 21/12/2026 Bond			7.89000	7.88000			0.00	0.00
R194 On 28/02/2008 Bond			7.60000	7.56000			0.00	0.00
R201 On 21/12/2014 Bond			8.47500	8.46500			0.00	0.00
R203 On 15/09/2017 Bond			8.48000	8.46500			0.00	0.00
R204 On 21/12/2018 Bond			8.47500	8.38400			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			218.78500	219.00400		12.14	0.00	17.00
GOVI On 04/08/2005 jGovi	224.00	Call		30272.00000	28381	12.14	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		80232.00000	80531	12.14	0.00	0.00
GOVI On 03/11/2005 jGovi			222.50800	222.70000		6.67	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		20362.00000	19250	6.67	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		73362.00000	74170	6.67	0.00	0.00
J152 On 28/02/2006 jSwap			7.09364	7.08641		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.28428	8.26702		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.59785	8.58557		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.23790	8.20734		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.71882	7.70267		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.55504	8.54575		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.57066	8.54952		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.50413	8.47696		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			6.93600	6.93600		0.00	0.00	0.00
JFRA On 04/08/2005 jFra			6.84300	6.82200		0.24	0.00	1,000.00
JFRA On 04/08/2005 jFra	7.25	Call		113.00000	114	0.24	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		1162.00000	1112	0.24	0.00	0.00
JFRA On 03/11/2005 jFra			6.81500	6.81000		0.32	0.00	1,000.00
JFRA On 03/11/2005 jFra	7.25	Call		460.00000	452	0.32	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1539.00000	1519	0.32	0.00	0.00
JFRA On 02/02/2006 jFra			7.03500	7.00200		0.40	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		1071.00000	1095	0.40	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1679.00000	1622	0.40	0.00	0.00
JFRA On 04/05/2006 jFra			7.28900	7.24800		0.42	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1956.00000	2010	0.42	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1349.00000	1302	0.42	0.00	0.00
JFRA On 03/08/2006 jFra			7.58000	7.54600		0.43	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2614.00000	2668	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		1278.00000	1248	0.43	0.00	0.00
JFRA On 02/11/2006 jFra			7.88000	7.81400		0.43	0.00	750.00
JFRA On 02/11/2006 jFra	7.00	Call		3208.00000	3312	0.43	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1217.00000	1161	0.43	0.00	0.00
JFRA On 01/02/2007 jFra			8.15000	8.19200		0.43	0.00	250.00
JFRA On 01/02/2007 jFra	7.50	Call		3201.00000	3128	0.43	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1510.00000	1539	0.43	0.00	0.00
JFRA On 03/05/2007 jFra			8.39200	8.34800		0.47	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		3827.00000	3878	0.47	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1756.00000	1700	0.47	0.00	0.00
JFRA On 02/08/2007 jFra			8.57600	8.59100		0.53	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4651.00000	4600	0.53	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1988.00000	1974	0.53	0.00	0.00
JFRA On 01/11/2007 jFra			8.69700	8.65200		0.55	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		5159.00000	5204	0.55	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2135.00000	2065	0.55	0.00	0.00
JN02 On 04/08/2005 jNote			7.47400	7.44900		2.82	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		4922.00000	5032	2.82	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		5862.00000	5508	2.82	0.00	0.00
JN02 On 03/11/2005 jNote			7.68800	7.66700		3.06	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		10065.00000	10175	3.06	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		6993.00000	6718	3.06	0.00	0.00
JN05 On 04/08/2005 jNote			8.28700	8.26800		6.15	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		17999.00000	18249	6.15	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		7009.00000	6486	6.15	0.00	0.00
JN05 On 03/11/2005 jNote			8.41100	8.39200		6.31	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		26507.00000	26765	6.31	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		10492.00000	9983	6.31	0.00	0.00
JN10 On 04/08/2005 jNote			8.57600	8.56300		9.51	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		42861.00000	43244	9.51	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		4944.00000	4479	9.51	0.00	0.00
JN10 On 03/11/2005 jNote			8.64000	8.62700		9.78	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		52665.00000	52966	9.78	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		10624.00000	10084	9.78	0.00	0.00
JROD On 31/05/2005 jRod			6.99600	7.00000		0.00	0.00	0.00
JROD On 30/06/2005 jRod			6.90100	6.91400		0.00	0.00	0.00
JROD On 29/07/2005 jRod			6.89700	6.90600		0.00	0.00	0.00
JROD On 31/08/2005 jRod			6.97400	6.97500		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.91100	6.91100		0.00	0.00	0.00
JROD On 31/10/2005 jRod			6.88700	6.88800		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			6.93400	6.93500		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.89500	6.89500		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.89000	6.88600		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.93400	6.92700		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.91300	6.90100		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.91200	6.89500		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.94600	6.92800		0.00	0.00	0.00
R152 On 04/08/2005 Bond Future			6.69900	6.65100		0.61	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		6090.00000	5827	0.61	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		32.00000	35	0.61	0.00	0.00
R152 On 03/11/2005 Bond Future			6.60400	6.56400		0.41	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		1475.00000	1394	0.41	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		894.00000	938	0.41	0.00	0.00
R153 On 04/08/2005 Bond Future			8.03500	8.00300		5.32	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Call		19187.00000	17997	5.32	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Put		7873.00000	8156	5.32	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Call		7832.00000	7063	5.32	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		19564.00000	20268	5.32	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Call		36116.00000	34701	5.32	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Put		2311.00000	2369	5.32	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Call		45943.00000	44486	5.32	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Put		1096.00000	1112	5.32	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Call		56230.00000	54756	5.32	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Put		473.00000	473	5.32	0.00	0.00
R153 On 03/11/2005 Bond Future			8.11500	8.08600		5.45	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		11948.00000	11267	5.45	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		26806.00000	27396	5.45	0.00	0.00
R157 On 04/08/2005 Bond Future			8.50100	8.49100		8.23	0.00	1.00
R157 On 04/08/2005 Bond Future	8.25	Call		14503.00000	13806	8.68	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Put		34403.00000	34523	8.68	0.00	200.00
R157 On 04/08/2005 Bond Future	8.00	Call		7762.00000	7256	8.42	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		48738.00000	49049	8.42	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Call		36180.00000	35238	9.26	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		15239.00000	15114	9.26	0.00	400.00
R157 On 04/08/2005 Bond Future	9.00	Call		50314.00000	49335	9.53	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		9588.00000	9426	9.53	0.00	500.00
R157 On 04/08/2005 Bond Future	9.25	Call		65938.00000	64962	9.79	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Put		5836.00000	5677	9.79	0.00	100.00
R157 On 04/08/2005 Bond Future	7.75	Call		3551.00000	3238	8.15	0.00	200.00
R157 On 04/08/2005 Bond Future	7.75	Put		66054.00000	66558	8.15	0.00	0.00
R157 On 03/11/2005 Bond Future			8.56900	8.56100		8.51	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		14369.00000	13791	8.51	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		60139.00000	60199	8.51	0.00	0.00
R186 On 04/08/2005 Bond Future			7.91000	7.90000		17.79	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		14914.00000	13787	17.79	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		99066.00000	99170	17.79	0.00	0.00
R186 On 03/11/2005 Bond Future			7.93700	7.92800		17.65	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		31261.00000	29997	17.65	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		118314.00000	118147	17.65	0.00	0.00
R194 On 04/08/2005 Bond Future			7.65500	7.61100		3.38	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		5845.00000	5259	3.38	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		8474.00000	8927	3.38	0.00	0.00
R194 On 03/11/2005 Bond Future			7.75300	7.71100		3.34	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		7740.00000	7275	3.34	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		12279.00000	12714	3.34	0.00	0.00
R201 On 04/08/2005 Bond Future			8.52700	8.51700		8.68	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		5398.00000	4953	8.68	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		39353.00000	39550	8.68	0.00	0.00
R201 On 03/11/2005 Bond Future			8.59200	8.58400		8.54	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		10702.00000	10246	8.54	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		48258.00000	48305	8.54	0.00	0.00
R203 On 04/08/2005 Bond Future			8.52200	8.50700		10.79	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		7418.00000	6764	10.79	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		45762.00000	46212	10.79	0.00	0.00
R203 On 03/11/2005 Bond Future			8.57800	8.56400		11.12	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		14529.00000	13818	11.12	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		56548.00000	56850	11.12	0.00	0.00
R204 On 04/08/2005 Bond Future			8.51600	8.42300		12.21	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Call		16803.00000	13519	12.21	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Put		30336.00000	34220	12.21	0.00	0.00
R204 On 03/11/2005 Bond Future			8.56700	8.47200		12.09	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		25559.00000	22185	12.09	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		42705.00000	46543	12.09	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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**Grand Total:**

**0.00**

**4,418.00**