



Daily MTM Report

Daily summary for 17/05/2005

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			6.81800	6.80700			0.00	0.00
R153 On 31/08/2010 Bond			8.04000	7.98000			0.00	0.00
R157 On 15/09/2015 Bond			8.53000	8.45000			0.00	0.00
R186 On 21/12/2026 Bond			7.97000	7.89000			0.00	0.00
R194 On 28/02/2008 Bond			7.65000	7.60000			0.00	0.00
R201 On 21/12/2014 Bond			8.56000	8.47500			0.00	0.00
R203 On 15/09/2017 Bond			8.56500	8.48000			0.00	0.00
R204 On 21/12/2018 Bond			8.55500	8.47500			0.00	0.00
Total for j-Bonds:							0.00	0.00

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Derivatives

GOVI On 04/08/2005 jGovi			217.98800	218.78500		12.33	0.00	17.00
GOVI On 04/08/2005 jGovi	224.00	Call		28381.00000	26095	12.33	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		80531.00000	86215	12.33	0.00	0.00
GOVI On 03/11/2005 jGovi			221.70400	222.50800		6.72	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		19250.00000	17067	6.72	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		74170.00000	80027	6.72	0.00	0.00
J152 On 28/02/2006 jSwap			7.11541	7.09364		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.35178	8.28428		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.67216	8.59785		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.30022	8.23790		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.77924	7.71882		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.62101	8.55504		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.64027	8.57066		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.57382	8.50413		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			6.94300	6.93600		0.00	0.00	0.00
JFRA On 04/08/2005 jFra			6.87100	6.84300		0.24	0.00	1,000.00
JFRA On 04/08/2005 jFra	7.25	Call		114.00000	124	0.24	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		1112.00000	1053	0.24	0.00	0.00
JFRA On 03/11/2005 jFra			6.85300	6.81500		0.32	0.00	1,000.00
JFRA On 03/11/2005 jFra	7.25	Call		452.00000	480	0.32	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1519.00000	1453	0.32	0.00	0.00
JFRA On 02/02/2006 jFra			7.10100	7.03500		0.40	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		1095.00000	1172	0.40	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1622.00000	1537	0.40	0.00	0.00
JFRA On 04/05/2006 jFra			7.36400	7.28900		0.42	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		2010.00000	2125	0.42	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1302.00000	1234	0.42	0.00	0.00
JFRA On 03/08/2006 jFra			7.65600	7.58000		0.43	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2668.00000	2798	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		1248.00000	1193	0.43	0.00	0.00
JFRA On 02/11/2006 jFra			7.95000	7.88000		0.43	0.00	750.00
JFRA On 02/11/2006 jFra	7.00	Call		3312.00000	3437	0.43	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1161.00000	1115	0.43	0.00	0.00
JFRA On 01/02/2007 jFra			8.20000	8.15000		0.43	0.00	250.00
JFRA On 01/02/2007 jFra	7.50	Call		3128.00000	3211	0.43	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1539.00000	1501	0.43	0.00	0.00
JFRA On 03/05/2007 jFra			8.49400	8.39200		0.48	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		3878.00000	4054	0.48	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1700.00000	1628	0.48	0.00	0.00
JFRA On 02/08/2007 jFra			8.67400	8.57600		0.53	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4600.00000	4772	0.53	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1974.00000	1907	0.53	0.00	0.00
JFRA On 01/11/2007 jFra			8.81500	8.69700		0.55	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		5204.00000	5438	0.55	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2065.00000	1989	0.55	0.00	0.00
JN02 On 04/08/2005 jNote			7.53600	7.47400		2.83	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		5032.00000	5600	2.83	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		5508.00000	4930	2.83	0.00	0.00
JN02 On 03/11/2005 jNote			7.75900	7.68800		3.08	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		10175.00000	10962	3.08	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		6718.00000	6203	3.08	0.00	0.00
JN05 On 04/08/2005 jNote			8.36000	8.28700		6.20	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		18249.00000	20266	6.20	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		6486.00000	5536	6.20	0.00	0.00
JN05 On 03/11/2005 jNote			8.48500	8.41100		6.36	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		26765.00000	28809	6.36	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		9983.00000	9042	6.36	0.00	0.00
JN10 On 04/08/2005 jNote			8.65200	8.57600		9.56	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		43244.00000	47326	9.56	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		4479.00000	3580	9.56	0.00	0.00
JN10 On 03/11/2005 jNote			8.72000	8.64000		9.84	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		52966.00000	56929	9.84	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		10084.00000	8839	9.84	0.00	0.00
JROD On 31/05/2005 jRod			6.99500	6.99600		0.00	0.00	0.00
JROD On 30/06/2005 jRod			6.90000	6.90100		0.00	0.00	0.00
JROD On 29/07/2005 jRod			6.90000	6.89700		0.00	0.00	0.00
JROD On 31/08/2005 jRod			6.97800	6.97400		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.91700	6.91100		0.00	0.00	0.00
JROD On 31/10/2005 jRod			6.89600	6.88700		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			6.94200	6.93400		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.90400	6.89500		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.90200	6.89000		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.94500	6.93400		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.92600	6.91300		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.92700	6.91200		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.96000	6.94600		0.00	0.00	0.00
R152 On 04/08/2005 Bond Future			6.71300	6.69900		0.61	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		5827.00000	5750	0.61	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		35.00000	35	0.61	0.00	0.00
R152 On 03/11/2005 Bond Future			6.61800	6.60400		0.40	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		1394.00000	1360	0.40	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		938.00000	948	0.40	0.00	0.00
R153 On 04/08/2005 Bond Future			8.09700	8.03500		5.35	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Call		17997.00000	16265	5.35	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Put		8156.00000	9272	5.35	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Call		7063.00000	6142	5.35	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		20268.00000	22196	5.35	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Call		34701.00000	32302	5.35	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Put		2369.00000	2819	5.35	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Call		44486.00000	41882	5.35	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Put		1112.00000	1357	5.35	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Call		54756.00000	52027	5.35	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Put		473.00000	593	5.35	0.00	0.00
R153 On 03/11/2005 Bond Future			8.18100	8.11500		5.49	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		11267.00000	10318	5.49	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		27396.00000	29335	5.49	0.00	0.00
R157 On 04/08/2005 Bond Future			8.58300	8.50100		8.31	0.00	1.00
R157 On 04/08/2005 Bond Future	8.75	Call		35238.00000	30986	9.27	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		15114.00000	17536	9.27	0.00	400.00
R157 On 04/08/2005 Bond Future	8.00	Call		7256.00000	5770	8.44	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		49049.00000	54237	8.44	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Call		49335.00000	44334	9.54	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		9426.00000	11099	9.54	0.00	500.00
R157 On 04/08/2005 Bond Future	9.25	Call		64962.00000	59387	9.80	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Put		5677.00000	6776	9.80	0.00	100.00
R157 On 04/08/2005 Bond Future	7.75	Call		3238.00000	2462	8.18	0.00	200.00
R157 On 04/08/2005 Bond Future	7.75	Put		66558.00000	72456	8.18	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Call		13806.00000	11434	8.70	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Put		34523.00000	38825	8.70	0.00	200.00
R157 On 03/11/2005 Bond Future			8.65400	8.56900		8.58	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		13791.00000	12079	8.58	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		60199.00000	65234	8.58	0.00	0.00
R186 On 04/08/2005 Bond Future			7.99200	7.91000		17.91	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		13787.00000	11619	17.91	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		99170.00000	107028	17.91	0.00	0.00
R186 On 03/11/2005 Bond Future			8.02000	7.93700		17.78	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		29997.00000	27178	17.78	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		118147.00000	125376	17.78	0.00	0.00
R194 On 04/08/2005 Bond Future			7.70800	7.65500		3.40	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		5259.00000	4747	3.40	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		8927.00000	9666	3.40	0.00	0.00
R194 On 03/11/2005 Bond Future			7.81200	7.75300		3.37	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		7275.00000	6802	3.37	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		12714.00000	13503	3.37	0.00	0.00
R201 On 04/08/2005 Bond Future			8.61400	8.52700		8.76	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		4953.00000	3898	8.76	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		39550.00000	44063	8.76	0.00	0.00
R201 On 03/11/2005 Bond Future			8.68200	8.59200		8.63	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		10246.00000	8904	8.63	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		48305.00000	52590	8.63	0.00	0.00
R203 On 04/08/2005 Bond Future			8.60900	8.52200		10.87	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		6764.00000	5415	10.87	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		46212.00000	51236	10.87	0.00	0.00
R203 On 03/11/2005 Bond Future			8.66700	8.57800		11.22	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		13818.00000	12127	11.22	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		56850.00000	61566	11.22	0.00	0.00
R204 On 04/08/2005 Bond Future			8.59800	8.51600		12.32	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Call		13519.00000	11401	12.32	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Put		34220.00000	38363	12.32	0.00	0.00
R204 On 03/11/2005 Bond Future			8.65100	8.56700		12.20	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		22185.00000	19942	12.20	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		46543.00000	50614	12.20	0.00	0.00
Total for Derivatives:							0.00	4,418.00

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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