



# Daily MTM Report

Daily summary for 18/05/2005

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			6.82100	6.81800			0.00	0.00
R153 On 31/08/2010 Bond			7.96500	8.04000			0.00	0.00
R157 On 15/09/2015 Bond			8.42000	8.53000			0.00	0.00
R186 On 21/12/2026 Bond			7.87000	7.97000			0.00	0.00
R194 On 28/02/2008 Bond			7.58000	7.65000			0.00	0.00
R201 On 21/12/2014 Bond			8.45500	8.56000			0.00	0.00
R203 On 15/09/2017 Bond			8.45500	8.56500			0.00	0.00
R204 On 21/12/2018 Bond			8.45000	8.55500			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			219.04000	217.98800		12.28	0.00	17.00
GOVI On 04/08/2005 jGovi	224.00	Call		26095.00000	29208	12.28	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		86215.00000	78808	12.28	0.00	0.00
GOVI On 03/11/2005 jGovi			222.77900	221.70400		6.71	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		17067.00000	20113	6.71	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		80027.00000	72323	6.71	0.00	0.00
J152 On 28/02/2006 jSwap			7.10013	7.11541		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.26107	8.35178		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.55189	8.67216		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.18097	8.30022		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.69058	7.77924		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.51469	8.62101		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.51022	8.64027		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.45151	8.57382		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			6.85900	6.87100		0.23	0.00	1,000.00
JFRA On 04/08/2005 jFra	7.25	Call		124.00000	112	0.23	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		1053.00000	1070	0.23	0.00	0.00
JFRA On 03/11/2005 jFra			6.82300	6.85300		0.32	0.00	1,000.00
JFRA On 03/11/2005 jFra	7.25	Call		480.00000	442	0.32	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1453.00000	1489	0.32	0.00	0.00
JFRA On 02/02/2006 jFra			7.02000	7.10100		0.39	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		1172.00000	1058	0.39	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1537.00000	1621	0.39	0.00	0.00
JFRA On 04/05/2006 jFra			7.29600	7.36400		0.41	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		2125.00000	2003	0.41	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1234.00000	1279	0.41	0.00	0.00
JFRA On 03/08/2006 jFra			7.56400	7.65600		0.42	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2798.00000	2623	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		1193.00000	1243	0.42	0.00	0.00
JFRA On 02/11/2006 jFra			7.84000	7.95000		0.42	0.00	750.00
JFRA On 02/11/2006 jFra	7.00	Call		3437.00000	3227	0.42	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1115.00000	1173	0.42	0.00	0.00
JFRA On 01/02/2007 jFra			8.10000	8.20000		0.43	0.00	250.00
JFRA On 01/02/2007 jFra	7.50	Call		3211.00000	3025	0.43	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1501.00000	1559	0.43	0.00	0.00
JFRA On 03/05/2007 jFra			8.29700	8.49400		0.47	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		4054.00000	3720	0.47	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1628.00000	1773	0.47	0.00	0.00
JFRA On 02/08/2007 jFra			8.47400	8.67400		0.52	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4772.00000	4413	0.52	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1907.00000	2035	0.52	0.00	0.00
JFRA On 01/11/2007 jFra			8.62300	8.81500		0.54	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		5438.00000	5066	0.54	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1989.00000	2119	0.54	0.00	0.00
JN02 On 04/08/2005 jNote			7.45300	7.53600		2.79	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		5600.00000	4720	2.79	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		4930.00000	5595	2.79	0.00	0.00
JN02 On 03/11/2005 jNote			7.65200	7.75900		3.03	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		10962.00000	9687	3.03	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		6203.00000	6892	3.03	0.00	0.00
JN05 On 04/08/2005 jNote			8.26200	8.36000		6.12	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		20266.00000	17402	6.12	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		5536.00000	6656	6.12	0.00	0.00
JN05 On 03/11/2005 jNote			8.38100	8.48500		6.28	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		28809.00000	25820	6.28	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		9042.00000	10252	6.28	0.00	0.00
JN10 On 04/08/2005 jNote			8.52900	8.65200		9.50	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		47326.00000	40603	9.50	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		3580.00000	4949	9.50	0.00	0.00
JN10 On 03/11/2005 jNote			8.58800	8.72000		9.78	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		56929.00000	50372	9.78	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		8839.00000	10908	9.78	0.00	0.00
JROD On 31/05/2005 jRod			6.99400	6.99500		0.00	0.00	0.00
JROD On 30/06/2005 jRod			6.89700	6.90000		0.00	0.00	0.00
JROD On 29/07/2005 jRod			6.89600	6.90000		0.00	0.00	0.00
JROD On 31/08/2005 jRod			6.97800	6.97800		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.92200	6.91700		0.00	0.00	0.00
JROD On 31/10/2005 jRod			6.90700	6.89600		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			6.95500	6.94200		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.92400	6.90400		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.92900	6.90200		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.97100	6.94500		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.95900	6.92600		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.96700	6.92700		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.99800	6.96000		0.00	0.00	0.00
R152 On 04/08/2005 Bond Future			6.71900	6.71300		0.60	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		5750.00000	5714	0.60	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		35.00000	33	0.60	0.00	0.00
R152 On 03/11/2005 Bond Future			6.62200	6.61800		0.40	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		1360.00000	1339	0.40	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		948.00000	939	0.40	0.00	0.00
R153 On 04/08/2005 Bond Future			8.01600	8.09700		5.29	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Call		16265.00000	18351	5.29	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Put		9272.00000	7636	5.29	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Call		6142.00000	7168	5.29	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		22196.00000	19499	5.29	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Call		32302.00000	35334	5.29	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Put		2819.00000	2127	5.29	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Call		41882.00000	45221	5.29	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Put		1357.00000	972	5.29	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Call		52027.00000	55559	5.29	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Put		593.00000	401	5.29	0.00	0.00
R153 On 03/11/2005 Bond Future			8.09300	8.18100		5.42	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		10318.00000	11450	5.42	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		29335.00000	26615	5.42	0.00	0.00
R157 On 04/08/2005 Bond Future			8.46700	8.58300		8.25	0.00	1.00
R157 On 04/08/2005 Bond Future	8.75	Call		30986.00000	36763	9.26	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		17536.00000	13858	9.26	0.00	400.00
R157 On 04/08/2005 Bond Future	8.00	Call		5770.00000	7685	8.41	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		54237.00000	46697	8.41	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Call		44334.00000	51202	9.53	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		11099.00000	8512	9.53	0.00	500.00
R157 On 04/08/2005 Bond Future	9.25	Call		59387.00000	67111	9.79	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Put		6776.00000	5045	9.79	0.00	100.00
R157 On 04/08/2005 Bond Future	7.75	Call		2462.00000	3457	8.15	0.00	200.00
R157 On 04/08/2005 Bond Future	7.75	Put		72456.00000	63996	8.15	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Call		11434.00000	14567	8.68	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Put		38825.00000	32512	8.68	0.00	200.00
R157 On 03/11/2005 Bond Future			8.53200	8.65400		8.52	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			12079.00000	14550	8.52	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put			65234.00000	58006	8.52	0.00	0.00
R186 On 04/08/2005 Bond Future			7.88900		7.99200		18.00	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call			11619.00000	14367	18.00	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put			107028.00000	97162	18.00	0.00	0.00
R186 On 03/11/2005 Bond Future			7.91400		8.02000		17.87	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call			27178.00000	31248	17.87	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put			125376.00000	116592	17.87	0.00	0.00
R194 On 04/08/2005 Bond Future			7.62900		7.70800		3.35	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call			4747.00000	5385	3.35	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put			9666.00000	8439	3.35	0.00	0.00
R194 On 03/11/2005 Bond Future			7.72200		7.81200		3.32	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call			6802.00000	7440	3.32	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put			13503.00000	12214	3.32	0.00	0.00
R201 On 04/08/2005 Bond Future			8.50400		8.61400		8.68	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call			3898.00000	5116	8.68	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put			44063.00000	38235	8.68	0.00	0.00
R201 On 03/11/2005 Bond Future			8.56600		8.68200		8.55	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call			8904.00000	10610	8.55	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put			52590.00000	47035	8.55	0.00	0.00
R203 On 04/08/2005 Bond Future			8.49400		8.60900		10.85	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call			5415.00000	7145	10.85	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put			51236.00000	44530	10.85	0.00	0.00
R203 On 03/11/2005 Bond Future			8.54800		8.66700		11.20	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call			12127.00000	14502	11.20	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put			61566.00000	55362	11.20	0.00	0.00
R204 On 04/08/2005 Bond Future			8.48800		8.59800		12.33	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Call			11401.00000	14246	12.33	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Put			38363.00000	32797	12.33	0.00	0.00
R204 On 03/11/2005 Bond Future			8.53700		8.65100		12.21	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call			19942.00000	23242	12.21	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put			50614.00000	45331	12.21	0.00	0.00

<b>Total for Derivatives:</b>								<b>0.00</b>	<b>4,418.00</b>
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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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<b>Grand Total:</b>							<b>0.00</b>	<b>4,418.00</b>
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