



Daily MTM Report

Daily summary for 06/05/2005

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			6.70500	6.68300			0.00	0.00
R153 On 31/08/2010 Bond			7.75000	7.71000			0.00	0.00
R157 On 15/09/2015 Bond			8.23500	8.18000			0.00	0.00
R186 On 21/12/2026 Bond			7.66000	7.61000			0.00	0.00
R194 On 28/02/2008 Bond			7.35500	7.31500			0.00	0.00
R201 On 21/12/2014 Bond			8.25500	8.19500			0.00	0.00
R203 On 15/09/2017 Bond			8.25000	8.19000			0.00	0.00
R204 On 21/12/2018 Bond			8.16300	8.10100			0.00	0.00
Total for j-Bonds:							0.00	0.00

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Derivatives

GOVI On 04/08/2005 jGovi			221.33000	221.89300		12.21	0.00	17.00
GOVI On 04/08/2005 jGovi	224.00	Call		43038.00000	41549	12.21	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		64108.00000	68249	12.21	0.00	0.00
GOVI On 03/11/2005 jGovi			225.01900	225.58100		6.78	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		31989.00000	29845	6.78	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		56179.00000	59655	6.78	0.00	0.00
J152 On 28/02/2006 jSwap			7.04613	7.03536		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.05763	8.03714		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.37993	8.33469		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.03660	7.97625		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.53878	7.51138		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.33183	8.29843		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.37592	8.30333		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			6.77300	6.75100		0.26	500.00	1,000.00
JFRA On 04/08/2005 jFra	7.25	Call		118.00000	122	0.26	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		1342.00000	1291	0.26	0.00	0.00
JFRA On 03/11/2005 jFra			6.71800	6.70600		0.34	500.00	1,000.00
JFRA On 03/11/2005 jFra	7.25	Call		436.00000	437	0.34	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1769.00000	1741	0.34	0.00	0.00
JFRA On 02/02/2006 jFra			6.86900	6.83100		0.41	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		941.00000	978	0.41	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1968.00000	1912	0.41	0.00	0.00
JFRA On 04/05/2006 jFra			7.10800	7.06600		0.42	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1747.00000	1806	0.42	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1586.00000	1542	0.42	0.00	0.00
JFRA On 03/08/2006 jFra			7.36000	7.31200		0.43	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2290.00000	2368	0.43	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1526.00000	1486	0.43	0.00	0.00
JFRA On 02/11/2006 jFra			7.60800	7.56900		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 02/11/2006 jFra	7.00	Call		2828.00000	2899	0.43	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1436.00000	1411	0.43	0.00	0.00
JFRA On 01/02/2007 jFra			7.92200	7.86100		0.42	0.00	250.00
JFRA On 01/02/2007 jFra	7.50	Call		2677.00000	2775	0.42	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1794.00000	1743	0.42	0.00	0.00
JFRA On 03/05/2007 jFra			8.06800	8.04500		0.48	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		3443.00000	3462	0.48	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		2111.00000	2074	0.48	0.00	0.00
JFRA On 02/08/2007 jFra			8.28400	8.24800		0.53	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4179.00000	4223	0.53	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2352.00000	2309	0.53	0.00	0.00
JFRA On 01/11/2007 jFra			8.35300	8.34300		0.55	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4649.00000	4681	0.55	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2436.00000	2442	0.55	0.00	0.00
JN02 On 04/08/2005 jNote			7.28300	7.24800		2.86	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		3666.00000	3898	2.86	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		8318.00000	7898	2.86	0.00	0.00
JN02 On 03/11/2005 jNote			7.46900	7.43200		3.08	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		8044.00000	8384	3.08	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		9298.00000	8955	3.08	0.00	0.00
JN05 On 04/08/2005 jNote			8.04000	8.01700		6.20	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		12704.00000	13115	6.20	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		12005.00000	11468	6.20	0.00	0.00
JN05 On 03/11/2005 jNote			8.15200	8.12900		6.36	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		20607.00000	21096	6.36	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		15306.00000	14855	6.36	0.00	0.00
JN10 On 04/08/2005 jNote			8.34700	8.30200		9.65	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		30955.00000	32985	9.65	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		10389.00000	9381	9.65	0.00	0.00
JN10 On 03/11/2005 jNote			8.41200	8.36000		9.93	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		41373.00000	43684	9.93	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		16953.00000	15770	9.93	0.00	0.00
JROD On 31/05/2005 jRod			7.01900	7.02200		0.00	0.00	0.00
JROD On 30/06/2005 jRod			6.94200	6.94400		0.00	0.00	0.00
JROD On 29/07/2005 jRod			6.93500	6.93800		0.00	0.00	0.00
JROD On 31/08/2005 jRod			6.98700	6.98800		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.91800	6.91900		0.00	0.00	0.00
JROD On 31/10/2005 jRod			6.88800	6.88800		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.93000	6.93100		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.88600	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 31/01/2006 jRod			6.87300	6.87900		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.91400	6.92200		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.88400	6.89500		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.87400	6.88800		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.90700	6.92100		0.00	0.00	0.00
R152 On 04/08/2005 Bond Future			6.53100	6.49800		0.63	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		6935.00000	6754	0.63	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		28.00000	31	0.63	0.00	0.00
R152 On 03/11/2005 Bond Future			6.42000	6.37600		0.42	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		1896.00000	1799	0.42	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		727.00000	768	0.42	0.00	0.00
R153 On 04/08/2005 Bond Future			7.79400	7.75200		5.35	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Call		13483.00000	12485	5.35	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		13577.00000	14536	5.35	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Call		27894.00000	26403	5.35	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Put		4942.00000	5408	5.35	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Call		46763.00000	44965	5.35	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Put		1320.00000	1479	5.35	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Call		57087.00000	55210	5.35	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Put		601.00000	682	5.35	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Call		67645.00000	65725	5.35	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Put		250.00000	288	5.35	0.00	0.00
R153 On 03/11/2005 Bond Future			7.86800	7.82400		5.47	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		17308.00000	16387	5.47	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		20601.00000	21632	5.47	0.00	0.00
R157 On 04/08/2005 Bond Future			8.28200	8.22500		8.31	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Call		26337.00000	23787	9.00	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Put		24249.00000	26453	9.00	0.00	200.00
R157 On 04/08/2005 Bond Future	8.00	Call		16200.00000	14332	8.68	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		35188.00000	38074	8.68	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Call		53462.00000	49862	9.65	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		10533.00000	11687	9.65	0.00	400.00
R157 On 04/08/2005 Bond Future	9.00	Call		69355.00000	65361	9.92	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		6641.00000	7401	9.92	0.00	500.00
R157 On 04/08/2005 Bond Future	9.25	Call		86179.00000	81919	10.19	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Put		4089.00000	4583	10.19	0.00	100.00
R157 On 04/08/2005 Bond Future	7.75	Call		8948.00000	7711	8.41	0.00	200.00
R157 On 04/08/2005 Bond Future	7.75	Put		49463.00000	52980	8.41	0.00	0.00
R157 On 03/11/2005 Bond Future			8.34600	8.28700		8.59	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		22637.00000	20866	8.59	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		46318.00000	49346	8.59	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 04/08/2005 Bond Future			7.67600	7.62500		18.28	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		27253.00000	25424	18.28	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		76812.00000	81507	18.28	0.00	0.00
R186 On 03/11/2005 Bond Future			7.70000	7.64800		18.14	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		45518.00000	43777	18.14	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		97693.00000	102541	18.14	0.00	0.00
R194 On 04/08/2005 Bond Future			7.38600	7.34200		3.39	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		9456.00000	8842	3.39	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		5701.00000	6135	3.39	0.00	0.00
R194 On 03/11/2005 Bond Future			7.47000	7.42300		3.35	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		10892.00000	10394	3.35	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		9230.00000	9747	3.35	0.00	0.00
R201 On 04/08/2005 Bond Future			8.30300	8.24100		8.74	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		11331.00000	9892	8.74	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		27341.00000	29968	8.74	0.00	0.00
R201 On 03/11/2005 Bond Future			8.36500	8.30100		8.61	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		17214.00000	15727	8.61	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		36794.00000	39409	8.61	0.00	0.00
R203 On 04/08/2005 Bond Future			8.28800	8.22700		10.95	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		14869.00000	13260	10.95	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		32283.00000	35284	10.95	0.00	0.00
R203 On 03/11/2005 Bond Future			8.34000	8.27700		11.29	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		22690.00000	21076	11.29	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		43625.00000	46692	11.29	0.00	0.00
R204 On 04/08/2005 Bond Future			8.19700	8.13400		12.40	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Call		29145.00000	26545	12.40	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Put		19925.00000	22347	12.40	0.00	0.00
R204 On 03/11/2005 Bond Future			8.24200	8.17800		12.26	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		37429.00000	35117	12.26	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		31778.00000	34492	12.26	0.00	0.00
Total for Derivatives:							1,000.00	3,667.00

Contract Details

Strike

Call/
Put

MTM Yield

Previous
MTM

Premium on
Option

Volatility

Traded Value

Open Interest

Grand Total:

1,000.00

3,667.00