



Daily MTM Report

Daily summary for 09/05/2005

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			6.73400	6.70500			0.00	0.00
R153 On 31/08/2010 Bond			7.86000	7.75000			0.00	0.00
R157 On 15/09/2015 Bond			8.35500	8.23500			0.00	0.00
R186 On 21/12/2026 Bond			7.78500	7.66000			0.00	0.00
R194 On 28/02/2008 Bond			7.46500	7.35500			0.00	0.00
R201 On 21/12/2014 Bond			8.37500	8.25500			0.00	0.00
R203 On 15/09/2017 Bond			8.37000	8.25000			0.00	0.00
R204 On 21/12/2018 Bond			8.28200	8.16300			0.00	0.00
Total for j-Bonds:							0.00	0.00

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			220.00800	221.33000		12.22	0.00	17.00
GOVI On 04/08/2005 jGovi	224.00	Call		41549.00000	35252	12.22	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		68249.00000	75172	12.22	0.00	0.00
GOVI On 03/11/2005 jGovi			223.69300	225.01900		6.75	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		29845.00000	24378	6.75	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		59655.00000	67448	6.75	0.00	0.00
J152 On 28/02/2006 jSwap			7.06841	7.04613		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.16717	8.05763		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.49779	8.37993		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.11846	8.03660		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.63906	7.53878		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.44989	8.33183		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.46562	8.37592		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.39328	0.00000		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			6.94300	6.95000		0.00	0.00	0.00
JFRA On 04/08/2005 jFra			6.81700	6.77300		0.25	0.00	1,000.00
JFRA On 04/08/2005 jFra	7.25	Call		122.00000	134	0.25	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		1291.00000	1195	0.25	0.00	0.00
JFRA On 03/11/2005 jFra			6.75500	6.71800		0.34	0.00	1,000.00
JFRA On 03/11/2005 jFra	7.25	Call		437.00000	452	0.34	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1741.00000	1666	0.34	0.00	0.00
JFRA On 02/02/2006 jFra			6.95000	6.86900		0.41	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		978.00000	1051	0.41	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1912.00000	1786	0.41	0.00	0.00
JFRA On 04/05/2006 jFra			7.21500	7.10800		0.42	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1806.00000	1948	0.42	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1542.00000	1421	0.42	0.00	0.00
JFRA On 03/08/2006 jFra			7.47600	7.36000		0.43	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2368.00000	2536	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		1486.00000	1371	0.43	0.00	0.00
JFRA On 02/11/2006 jFra			7.73000	7.60800		0.43	750.00	750.00
JFRA On 02/11/2006 jFra	7.00	Call		2899.00000	3088	0.43	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1411.00000	1302	0.43	0.00	0.00
JFRA On 01/02/2007 jFra			8.09600	7.92200		0.43	0.00	250.00
JFRA On 01/02/2007 jFra	7.50	Call		2775.00000	3055	0.43	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1743.00000	1598	0.43	0.00	0.00
JFRA On 03/05/2007 jFra			8.23400	8.06800		0.48	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		3462.00000	3707	0.48	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		2074.00000	1914	0.48	0.00	0.00
JFRA On 02/08/2007 jFra			8.46700	8.28400		0.54	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4223.00000	4505	0.54	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2309.00000	2143	0.54	0.00	0.00
JFRA On 01/11/2007 jFra			8.51700	8.35300		0.55	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4681.00000	4967	0.55	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2442.00000	2299	0.55	0.00	0.00
JN02 On 04/08/2005 jNote			7.38700	7.28300		2.86	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		3898.00000	4601	2.86	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		7898.00000	6687	2.86	0.00	0.00
JN02 On 03/11/2005 jNote			7.59000	7.46900		3.10	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		8384.00000	9480	3.10	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		8955.00000	7823	3.10	0.00	0.00
JN05 On 04/08/2005 jNote			8.16000	8.04000		6.20	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		13115.00000	15615	6.20	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		11468.00000	9041	6.20	0.00	0.00
JN05 On 03/11/2005 jNote			8.27600	8.15200		6.36	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		21096.00000	23852	6.36	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		14855.00000	12550	6.36	0.00	0.00
JN10 On 04/08/2005 jNote			8.47100	8.34700		9.63	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		32985.00000	38598	9.63	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		9381.00000	6738	9.63	0.00	0.00
JN10 On 03/11/2005 jNote			8.53400	8.41200		9.92	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		43684.00000	48823	9.92	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		15770.00000	12852	9.92	0.00	0.00
JROD On 31/05/2005 jRod			7.01300	7.01900		0.00	0.00	0.00
JROD On 30/06/2005 jRod			6.93100	6.94200		0.00	0.00	0.00
JROD On 29/07/2005 jRod			6.92300	6.93500		0.00	0.00	0.00
JROD On 31/08/2005 jRod			6.98100	6.98700		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.91400	6.91800		0.00	0.00	0.00
JROD On 31/10/2005 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 30/11/2005 jRod			6.93000	6.93000		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.88600	6.88600		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.87300	6.87300		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.91500	6.91400		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.88400	6.88400		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.87400	6.87400		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.90700	6.90700		0.00	0.00	0.00
R152 On 04/08/2005 Bond Future			6.58000	6.53100		0.63	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		6754.00000	6484	0.63	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		31.00000	33	0.63	0.00	0.00
R152 On 03/11/2005 Bond Future			6.48000	6.42000		0.42	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		1799.00000	1670	0.42	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		768.00000	826	0.42	0.00	0.00
R153 On 04/08/2005 Bond Future			7.91100	7.79400		5.36	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Call		12485.00000	9844	5.36	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		14536.00000	17326	5.36	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Call		26403.00000	22353	5.36	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Put		5408.00000	6789	5.36	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Call		44965.00000	40013	5.36	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Put		1479.00000	1958	5.36	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Call		55210.00000	50022	5.36	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Put		682.00000	926	5.36	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Call		65725.00000	60406	5.36	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Put		288.00000	400	5.36	0.00	0.00
R153 On 03/11/2005 Bond Future			7.99100	7.86800		5.49	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		16387.00000	13898	5.49	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		21632.00000	24579	5.49	0.00	0.00
R157 On 04/08/2005 Bond Future			8.40600	8.28200		8.33	1.00	1.00
R157 On 04/08/2005 Bond Future	8.25	Call		23787.00000	17807	8.68	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Put		26453.00000	30734	8.68	0.00	200.00
R157 On 04/08/2005 Bond Future	8.00	Call		14332.00000	9986	8.40	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		38074.00000	43989	8.40	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Call		49862.00000	41477	9.32	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		11687.00000	13563	9.32	0.00	400.00
R157 On 04/08/2005 Bond Future	9.00	Call		65361.00000	56296	9.62	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		7401.00000	8597	9.62	0.00	500.00
R157 On 04/08/2005 Bond Future	9.25	Call		81919.00000	72337	9.88	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Put		4583.00000	5262	9.88	0.00	100.00
R157 On 04/08/2005 Bond Future	7.75	Call		7711.00000	4866	8.13	0.00	200.00
R157 On 04/08/2005 Bond Future	7.75	Put		52980.00000	60396	8.13	0.00	0.00
R157 On 03/11/2005 Bond Future			8.47400	8.34600		8.60	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		20866.00000	17015	8.60	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		49346.00000	55826	8.60	0.00	0.00
R186 On 04/08/2005 Bond Future			7.80400	7.67600		18.10	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		25424.00000	19283	18.10	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		81507.00000	91522	18.10	0.00	0.00
R186 On 03/11/2005 Bond Future			7.83000	7.70000		17.96	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		43777.00000	36574	17.96	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		102541.00000	111586	17.96	0.00	0.00
R194 On 04/08/2005 Bond Future			7.50900	7.38600		3.41	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		8842.00000	7206	3.41	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		6135.00000	7420	3.41	0.00	0.00
R194 On 03/11/2005 Bond Future			7.60300	7.47000		3.36	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		10394.00000	8935	3.36	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		9747.00000	11154	3.36	0.00	0.00
R201 On 04/08/2005 Bond Future			8.42800	8.30300		8.77	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		9892.00000	7197	8.77	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		29968.00000	35410	8.77	0.00	0.00
R201 On 03/11/2005 Bond Future			8.49300	8.36500		8.64	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		15727.00000	12799	8.64	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		39409.00000	44620	8.64	0.00	0.00
R203 On 04/08/2005 Bond Future			8.41200	8.28800		10.93	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		13260.00000	9854	10.93	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		35284.00000	41163	10.93	0.00	0.00
R203 On 03/11/2005 Bond Future			8.46700	8.34000		11.27	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		21076.00000	17336	11.27	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		46692.00000	52298	11.27	0.00	0.00
R204 On 04/08/2005 Bond Future			8.32100	8.19700		12.35	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Call		26545.00000	21067	12.35	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Put		22347.00000	26652	12.35	0.00	0.00
R204 On 03/11/2005 Bond Future			8.36800	8.24200		12.21	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		35117.00000	29825	12.21	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		34492.00000	38990	12.21	0.00	0.00

Total for Derivatives:							751.00	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:							751.00	4,418.00
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