



Daily MTM Report

Daily summary for 11/05/2005

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			6.75400	6.72400			0.00	0.00
R153 On 31/08/2010 Bond			7.96000	7.88000			0.00	0.00
R157 On 15/09/2015 Bond			8.46000	8.38000			0.00	0.00
R186 On 21/12/2026 Bond			7.90500	7.81500			0.00	0.00
R194 On 28/02/2008 Bond			7.55500	7.48500			0.00	0.00
R201 On 21/12/2014 Bond			8.48500	8.41000			0.00	0.00
R203 On 15/09/2017 Bond			8.48500	8.41000			0.00	0.00
R204 On 21/12/2018 Bond			8.40300	8.33100			0.00	0.00
Total for j-Bonds:							0.00	0.00

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Derivatives

GOVI On 04/08/2005 jGovi			218.82100	219.71000		12.43	0.00	17.00
GOVI On 04/08/2005 jGovi	224.00	Call		33891.00000	31046	12.43	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		76791.00000	82836	12.43	0.00	0.00
GOVI On 03/11/2005 jGovi			222.50600	223.38700		6.82	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		23038.00000	20621	6.82	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		69168.00000	75561	6.82	0.00	0.00
J152 On 28/02/2006 jSwap			7.09094	7.08018		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.28523	8.21469		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.62553	8.55313		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.25017	8.16957		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.72591	7.67949		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.57799	8.50682		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.59695	8.52025		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.52421	8.44690		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			6.95000	6.94300		0.00	0.00	0.00
JFRA On 04/08/2005 jFra			6.84400	6.83000		0.25	0.00	1,000.00
JFRA On 04/08/2005 jFra	7.25	Call		134.00000	138	0.25	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		1164.00000	1133	0.25	0.00	0.00
JFRA On 03/11/2005 jFra			6.79100	6.77900		0.33	0.00	1,000.00
JFRA On 03/11/2005 jFra	7.25	Call		463.00000	470	0.33	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1618.00000	1595	0.33	0.00	0.00
JFRA On 02/02/2006 jFra			7.01500	6.98100		0.41	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		1074.00000	1113	0.41	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1733.00000	1689	0.41	0.00	0.00
JFRA On 04/05/2006 jFra			7.26200	7.25000		0.42	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1993.00000	2011	0.42	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1381.00000	1369	0.42	0.00	0.00
JFRA On 03/08/2006 jFra			7.54900	7.51100		0.43	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2585.00000	2648	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		1335.00000	1305	0.43	0.00	0.00
JFRA On 02/11/2006 jFra			7.78200	7.75200		0.43	0.00	750.00
JFRA On 02/11/2006 jFra	7.00	Call		3111.00000	3174	0.43	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1272.00000	1262	0.43	0.00	0.00
JFRA On 01/02/2007 jFra			8.37800	8.13500		0.45	0.00	250.00
JFRA On 01/02/2007 jFra	7.50	Call		3116.00000	3559	0.45	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1564.00000	1415	0.45	0.00	0.00
JFRA On 03/05/2007 jFra			8.34700	8.31300		0.49	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		3822.00000	3893	0.49	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1837.00000	1825	0.49	0.00	0.00
JFRA On 02/08/2007 jFra			8.70600	8.56300		0.54	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4648.00000	4916	0.54	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2053.00000	1974	0.54	0.00	0.00
JFRA On 01/11/2007 jFra			8.61800	8.61100		0.56	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		5126.00000	5148	0.56	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2210.00000	2213	0.56	0.00	0.00
JN02 On 04/08/2005 jNote			7.47100	7.42100		2.89	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		4840.00000	5297	2.89	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		6298.00000	5826	2.89	0.00	0.00
JN02 On 03/11/2005 jNote			7.70000	7.63400		3.13	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		9874.00000	10626	3.13	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		7408.00000	6948	3.13	0.00	0.00
JN05 On 04/08/2005 jNote			8.28700	8.21200		6.30	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		16820.00000	18837	6.30	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		8118.00000	7073	6.30	0.00	0.00
JN05 On 03/11/2005 jNote			8.41300	8.33000		6.46	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		25140.00000	27446	6.46	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		11643.00000	10582	6.46	0.00	0.00
JN10 On 04/08/2005 jNote			8.60300	8.52900		9.74	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		41443.00000	45349	9.74	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		5745.00000	4785	9.74	0.00	0.00
JN10 On 03/11/2005 jNote			8.67100	8.59300		10.03	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		51453.00000	55329	10.03	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		11609.00000	10390	10.03	0.00	0.00
JROD On 31/05/2005 jRod			7.00700	7.01000		0.00	0.00	0.00
JROD On 30/06/2005 jRod			6.92300	6.92800		0.00	0.00	0.00
JROD On 29/07/2005 jRod			6.92200	6.92100		0.00	0.00	0.00
JROD On 31/08/2005 jRod			6.98500	6.98000		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.91700	6.91300		0.00	0.00	0.00
JROD On 31/10/2005 jRod			6.88600	6.88500		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			6.92800	6.93000		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.88300	6.88600		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.87200	6.87400		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.91500	6.91600		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.88600	6.88600		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.87700	6.87700		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.91000	6.91100		0.00	0.00	0.00
R152 On 04/08/2005 Bond Future			6.61000	6.56700		0.62	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		6552.00000	6318	0.62	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		28.00000	33	0.62	0.00	0.00
R152 On 03/11/2005 Bond Future			6.50400	6.46000		0.41	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		1694.00000	1612	0.41	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		788.00000	844	0.41	0.00	0.00
R153 On 04/08/2005 Bond Future			8.01400	7.93200		5.43	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Call		9338.00000	8016	5.43	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		17792.00000	20255	5.43	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Call		21592.00000	19231	5.43	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Put		7000.00000	8423	5.43	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Call		39103.00000	35906	5.43	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Put		2020.00000	2608	5.43	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Call		49078.00000	45622	5.43	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Put		954.00000	1282	5.43	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Call		59445.00000	55827	5.43	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Put		411.00000	577	5.43	0.00	0.00
R153 On 03/11/2005 Bond Future			8.09900	8.01300		5.57	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		13396.00000	12153	5.57	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		25046.00000	27581	5.57	0.00	0.00
R157 On 04/08/2005 Bond Future			8.51300	8.43200		8.43	0.00	1.00
R157 On 04/08/2005 Bond Future	8.25	Call		16787.00000	14126	8.69	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Put		31852.00000	35822	8.69	0.00	200.00
R157 On 04/08/2005 Bond Future	8.00	Call		9280.00000	7563	8.43	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		45241.00000	50335	8.43	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Call		39904.00000	35337	9.27	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		14128.00000	16192	9.27	0.00	400.00
R157 On 04/08/2005 Bond Future	9.00	Call		54529.00000	49218	9.53	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		8968.00000	10288	9.53	0.00	500.00
R157 On 04/08/2005 Bond Future	9.25	Call		70431.00000	64663	9.80	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Put		5494.00000	6357	9.80	0.00	100.00
R157 On 04/08/2005 Bond Future	7.75	Call		4440.00000	3467	8.16	0.00	200.00
R157 On 04/08/2005 Bond Future	7.75	Put		62108.00000	67766	8.16	0.00	0.00
R157 On 03/11/2005 Bond Future			8.58400	8.50100		8.71	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		16177.00000	14485	8.71	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		57153.00000	62087	8.71	0.00	0.00
R186 On 04/08/2005 Bond Future			7.92600	7.83500		18.21	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		17760.00000	15127	18.21	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		93865.00000	102476	18.21	0.00	0.00
R186 On 03/11/2005 Bond Future			7.95500	7.86200		18.08	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		34666.00000	31487	18.08	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		113629.00000	121826	18.08	0.00	0.00
R194 On 04/08/2005 Bond Future			7.60500	7.53000		3.44	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		6889.00000	6110	3.44	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		7600.00000	8596	3.44	0.00	0.00
R194 On 03/11/2005 Bond Future			7.70700	7.62800		3.40	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		8637.00000	7990	3.40	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		11393.00000	12443	3.40	0.00	0.00
R201 On 04/08/2005 Bond Future			8.53900	8.46300		8.89	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		6508.00000	5465	8.89	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		36984.00000	40833	8.89	0.00	0.00
R201 On 03/11/2005 Bond Future			8.60700	8.53000		8.75	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		11973.00000	10802	8.75	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		46132.00000	49802	8.75	0.00	0.00
R203 On 04/08/2005 Bond Future			8.52800	8.45300		11.04	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		8841.00000	7522	11.04	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		43195.00000	47411	11.04	0.00	0.00
R203 On 03/11/2005 Bond Future			8.58600	8.51000		11.39	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		16127.00000	14657	11.39	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		54226.00000	58267	11.39	0.00	0.00
R204 On 04/08/2005 Bond Future			8.44300	8.37100		12.48	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Call		19046.00000	16835	12.48	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Put		28538.00000	31916	12.48	0.00	0.00
R204 On 03/11/2005 Bond Future			8.49400	8.42000		12.34	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		27794.00000	25617	12.34	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		40961.00000	44440	12.34	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

Grand Total:

0.00

4,418.00