

Daily MTM Report

Daily summary for 19/05/2005

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			6.79500	6.82100			0.00	0.00
R153 On 31/08/2010 Bond			7.92000	7.96500			0.00	0.00
R157 On 15/09/2015 Bond			8.37000	8.42000			0.00	0.00
R186 On 21/12/2026 Bond			7.82500	7.87000			0.00	0.00
R194 On 28/02/2008 Bond			7.53000	7.58000			0.00	0.00
R201 On 21/12/2014 Bond			8.40000	8.45500			0.00	0.00
R203 On 15/09/2017 Bond			8.40000	8.45500			0.00	0.00
R204 On 21/12/2018 Bond			8.39500	8.45000			0.00	0.00
Total for j-Bonds:							0.00	0.00

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Derivatives

GOVI On 04/08/2005 jGovi			219.58800	219.04000		12.09	0.00	17.00
GOVI On 04/08/2005 jGovi	224.00	Call		29208.00000	30198	12.09	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		78808.00000	74318	12.09	0.00	0.00
GOVI On 03/11/2005 jGovi			223.32600	222.77900		6.65	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		20113.00000	21454	6.65	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		72323.00000	68194	6.65	0.00	0.00
J152 On 28/02/2006 jSwap			7.08185	7.10013		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.20442	8.26107		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.49076	8.55189		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.12483	8.18097		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.64594	7.69058		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.45283	8.51469		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.45638	8.51022		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.39110	8.45151		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			6.83400	6.85900		0.23	0.00	1,000.00
JFRA On 04/08/2005 jFra	7.25	Call		112.00000	95	0.23	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		1070.00000	1115	0.23	0.00	0.00
JFRA On 03/11/2005 jFra			6.78500	6.82300		0.32	0.00	1,000.00
JFRA On 03/11/2005 jFra	7.25	Call		442.00000	404	0.32	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1489.00000	1544	0.32	0.00	0.00
JFRA On 02/02/2006 jFra			6.97900	7.02000		0.39	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		1058.00000	1002	0.39	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1621.00000	1666	0.39	0.00	0.00
JFRA On 04/05/2006 jFra			7.20900	7.29600		0.41	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		2003.00000	1862	0.41	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1279.00000	1351	0.41	0.00	0.00
JFRA On 03/08/2006 jFra			7.50100	7.56400		0.42	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2623.00000	2510	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		1243.00000	1284	0.42	0.00	0.00
JFRA On 02/11/2006 jFra			7.80000	7.84000		0.42	0.00	750.00
JFRA On 02/11/2006 jFra	7.00	Call		3227.00000	3148	0.42	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1173.00000	1192	0.42	0.00	0.00
JFRA On 01/02/2007 jFra			8.05000	8.10000		0.42	0.00	250.00
JFRA On 01/02/2007 jFra	7.50	Call		3025.00000	2930	0.42	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1559.00000	1586	0.42	0.00	0.00
JFRA On 03/05/2007 jFra			8.26000	8.29700		0.47	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		3720.00000	3626	0.47	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1773.00000	1769	0.47	0.00	0.00
JFRA On 02/08/2007 jFra			8.43000	8.47400		0.51	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4413.00000	4294	0.51	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2035.00000	2023	0.51	0.00	0.00
JFRA On 01/11/2007 jFra			8.56400	8.62300		0.54	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		5066.00000	4931	0.54	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2119.00000	2139	0.54	0.00	0.00
JN02 On 04/08/2005 jNote			7.40500	7.45300		2.76	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		4720.00000	4241	2.76	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		5595.00000	5989	2.76	0.00	0.00
JN02 On 03/11/2005 jNote			7.60200	7.65200		3.00	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		9687.00000	9085	3.00	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		6892.00000	7208	3.00	0.00	0.00
JN05 On 04/08/2005 jNote			8.20000	8.26200		6.06	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		17402.00000	15648	6.06	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		6656.00000	7435	6.06	0.00	0.00
JN05 On 03/11/2005 jNote			8.31800	8.38100		6.22	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		25820.00000	24032	6.22	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		10252.00000	11019	6.22	0.00	0.00
JN10 On 04/08/2005 jNote			8.46500	8.52900		9.43	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		40603.00000	37143	9.43	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		4949.00000	5714	9.43	0.00	0.00
JN10 On 03/11/2005 jNote			8.52500	8.58800		9.71	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		50372.00000	47235	9.71	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		10908.00000	11897	9.71	0.00	0.00
JROD On 31/05/2005 jRod			6.99300	6.99400		0.00	0.00	0.00
JROD On 30/06/2005 jRod			6.89600	6.89700		0.00	0.00	0.00
JROD On 29/07/2005 jRod			6.89500	6.89600		0.00	0.00	0.00
JROD On 31/08/2005 jRod			6.97700	6.97800		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.92100	6.92200		0.00	0.00	0.00
JROD On 31/10/2005 jRod			6.90900	6.90700		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			6.95900	6.95500		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.93100	6.92400		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.94100	6.92900		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.98300	6.97100		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.97500	6.95900		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.98900	6.96700		0.00	0.00	0.00
JROD On 31/05/2006 jRod			7.02100	6.99800		0.00	0.00	0.00
R152 On 04/08/2005 Bond Future			6.68400	6.71900		0.59	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		5714.00000	5900	0.59	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		33.00000	24	0.59	0.00	0.00
R152 On 03/11/2005 Bond Future			6.57500	6.62200		0.40	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		1339.00000	1408	0.40	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		939.00000	861	0.40	0.00	0.00
R153 On 04/08/2005 Bond Future			7.96700	8.01600		5.24	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Call		18351.00000	19655	5.24	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Put		7636.00000	6680	5.24	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Call		7168.00000	7806	5.24	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		19499.00000	17877	5.24	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Call		35334.00000	37210	5.24	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Put		2127.00000	1744	5.24	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Call		45221.00000	47274	5.24	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Put		972.00000	767	5.24	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Call		55559.00000	57720	5.24	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Put		401.00000	303	5.24	0.00	0.00
R153 On 03/11/2005 Bond Future			8.04300	8.09300		5.37	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		11450.00000	12078	5.37	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		26615.00000	25048	5.37	0.00	0.00
R157 On 04/08/2005 Bond Future			8.41500	8.46700		8.19	0.00	1.00
R157 On 04/08/2005 Bond Future	8.25	Call		14567.00000	16181	8.70	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Put		32512.00000	29849	8.70	0.00	200.00
R157 On 04/08/2005 Bond Future	8.00	Call		7685.00000	8688	8.42	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		46697.00000	43432	8.42	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Call		36763.00000	39517	9.27	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		13858.00000	12344	9.27	0.00	400.00
R157 On 04/08/2005 Bond Future	9.00	Call		51202.00000	54425	9.54	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		8512.00000	7467	9.54	0.00	500.00
R157 On 04/08/2005 Bond Future	9.25	Call		67111.00000	70692	9.80	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Put		5045.00000	4358	9.80	0.00	100.00
R157 On 04/08/2005 Bond Future	7.75	Call		3457.00000	3984	8.15	0.00	200.00
R157 On 04/08/2005 Bond Future	7.75	Put		63996.00000	60255	8.15	0.00	0.00
R157 On 03/11/2005 Bond Future			8.47900	8.53200		8.46	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		14550.00000	15569	8.46	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		58006.00000	54781	8.46	0.00	0.00
R186 On 04/08/2005 Bond Future			7.84200	7.88900		17.80	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		14367.00000	15208	17.80	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		97162.00000	92183	17.80	0.00	0.00
R186 On 03/11/2005 Bond Future			7.86700	7.91400		17.68	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		31248.00000	32353	17.68	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		116592.00000	111931	17.68	0.00	0.00
R194 On 04/08/2005 Bond Future			7.57300	7.62900		3.32	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		5385.00000	5856	3.32	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		8439.00000	7585	3.32	0.00	0.00
R194 On 03/11/2005 Bond Future			7.66200	7.72200		3.28	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		7440.00000	7862	3.28	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		12214.00000	11348	3.28	0.00	0.00
R201 On 04/08/2005 Bond Future			8.44600	8.50400		8.61	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		5116.00000	5805	8.61	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		38235.00000	35183	8.61	0.00	0.00
R201 On 03/11/2005 Bond Future			8.50700	8.56600		8.49	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		10610.00000	11498	8.49	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		47035.00000	44204	8.49	0.00	0.00
R203 On 04/08/2005 Bond Future			8.43700	8.49400		10.75	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		7145.00000	7955	10.75	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		44530.00000	41122	10.75	0.00	0.00
R203 On 03/11/2005 Bond Future			8.48900	8.54800		11.10	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		14502.00000	15563	11.10	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		55362.00000	52131	11.10	0.00	0.00
R204 On 04/08/2005 Bond Future			8.43100	8.48800		12.20	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Call		14246.00000	15631	12.20	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Put		32797.00000	29784	12.20	0.00	0.00
R204 On 03/11/2005 Bond Future			8.47900	8.53700		12.08	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		23242.00000	24666	12.08	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		45331.00000	42346	12.08	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