

Daily MTM Report

Daily summary for 20/05/2005

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			6.83500	6.79500			0.00	0.00
R153 On 31/08/2010 Bond			7.96000	7.92000			0.00	0.00
R157 On 15/09/2015 Bond			8.39500	8.37000			0.00	0.00
R186 On 21/12/2026 Bond			7.85500	7.82500			0.00	0.00
R194 On 28/02/2008 Bond			7.57000	7.53000			0.00	0.00
R201 On 21/12/2014 Bond			8.43000	8.40000			0.00	0.00
R203 On 15/09/2017 Bond			8.43000	8.40000			0.00	0.00
R204 On 21/12/2018 Bond			8.42500	8.39500			0.00	0.00
Total for j-Bonds:							0.00	0.00

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Derivatives

GOVI On 04/08/2005 jGovi			219.23200	219.58800		12.09	0.00	17.00
GOVI On 04/08/2005 jGovi	224.00	Call		30198.00000	28602	12.09	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		74318.00000	76282	12.09	0.00	0.00
GOVI On 03/11/2005 jGovi			222.98000	223.32600		6.62	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		21454.00000	20066	6.62	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		68194.00000	70266	6.62	0.00	0.00
J152 On 28/02/2006 jSwap			7.08359	7.08185		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.21184	8.20442		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.50188	8.49076		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.14934	8.12483		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.64731	7.64594		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.46605	8.45283		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.47079	8.45638		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.41790	8.39110		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			6.83500	6.83400		0.23	0.00	1,000.00
JFRA On 04/08/2005 jFra	7.25	Call		95.00000	91	0.23	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		1115.00000	1108	0.23	0.00	0.00
JFRA On 03/11/2005 jFra			6.79100	6.78500		0.31	0.00	1,000.00
JFRA On 03/11/2005 jFra	7.25	Call		404.00000	399	0.31	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1544.00000	1524	0.31	0.00	0.00
JFRA On 02/02/2006 jFra			6.96900	6.97900		0.39	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		1002.00000	980	0.39	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1666.00000	1668	0.39	0.00	0.00
JFRA On 04/05/2006 jFra			7.20700	7.20900		0.41	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1862.00000	1846	0.41	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1351.00000	1339	0.41	0.00	0.00
JFRA On 03/08/2006 jFra			7.50900	7.50100		0.42	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2510.00000	2511	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		1284.00000	1266	0.42	0.00	0.00
JFRA On 02/11/2006 jFra			7.80000	7.80000		0.42	0.00	750.00
JFRA On 02/11/2006 jFra	7.00	Call		3148.00000	3142	0.42	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1192.00000	1185	0.42	0.00	0.00
JFRA On 01/02/2007 jFra			8.05000	8.05000		0.42	0.00	250.00
JFRA On 01/02/2007 jFra	7.50	Call		2930.00000	2928	0.42	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1586.00000	1584	0.42	0.00	0.00
JFRA On 03/05/2007 jFra			8.30200	8.26000		0.46	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		3626.00000	3670	0.46	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1769.00000	1712	0.46	0.00	0.00
JFRA On 02/08/2007 jFra			8.48000	8.43000		0.51	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4294.00000	4374	0.51	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2023.00000	1981	0.51	0.00	0.00
JFRA On 01/11/2007 jFra			8.59800	8.56400		0.54	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4931.00000	4981	0.54	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2139.00000	2098	0.54	0.00	0.00
JN02 On 04/08/2005 jNote			7.41000	7.40500		2.74	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		4241.00000	4217	2.74	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		5989.00000	5869	2.74	0.00	0.00
JN02 On 03/11/2005 jNote			7.61300	7.60200		2.98	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		9085.00000	9123	2.98	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		7208.00000	7044	2.98	0.00	0.00
JN05 On 04/08/2005 jNote			8.20800	8.20000		6.03	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		15648.00000	15733	6.03	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		7435.00000	7194	6.03	0.00	0.00
JN05 On 03/11/2005 jNote			8.32800	8.31800		6.20	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		24032.00000	24168	6.20	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		11019.00000	10750	6.20	0.00	0.00
JN10 On 04/08/2005 jNote			8.47700	8.46500		9.39	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		37143.00000	37616	9.39	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		5714.00000	5393	9.39	0.00	0.00
JN10 On 03/11/2005 jNote			8.53700	8.52500		9.66	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		47235.00000	47611	9.66	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		11897.00000	11485	9.66	0.00	0.00
JROD On 31/05/2005 jRod			6.99100	6.99300		0.00	0.00	0.00
JROD On 30/06/2005 jRod			6.89400	6.89600		0.00	0.00	0.00
JROD On 29/07/2005 jRod			6.89100	6.89500		0.00	0.00	0.00
JROD On 31/08/2005 jRod			6.97600	6.97700		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.92400	6.92100		0.00	0.00	0.00
JROD On 31/10/2005 jRod			6.91800	6.90900		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			6.96900	6.95900		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.94300	6.93100		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.95100	6.94100		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.98800	6.98300		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.97700	6.97500		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.98900	6.98900		0.00	0.00	0.00
JROD On 31/05/2006 jRod			7.01800	7.02100		0.00	0.00	0.00
R152 On 04/08/2005 Bond Future			6.74200	6.68400		0.59	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		5900.00000	5583	0.59	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		24.00000	30	0.59	0.00	0.00
R152 On 03/11/2005 Bond Future			6.65200	6.57500		0.39	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		1408.00000	1264	0.39	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		861.00000	958	0.39	0.00	0.00
R153 On 04/08/2005 Bond Future			8.00900	7.96700		5.24	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Call		7806.00000	7018	5.24	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		17877.00000	19026	5.24	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Call		19655.00000	18295	5.24	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Put		6680.00000	7257	5.24	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Call		37210.00000	35463	5.24	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Put		1744.00000	1934	5.24	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Call		47274.00000	45429	5.24	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Put		767.00000	858	5.24	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Call		57720.00000	55822	5.24	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Put		303.00000	342	5.24	0.00	0.00
R153 On 03/11/2005 Bond Future			8.08600	8.04300		5.37	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		12078.00000	11299	5.37	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		25048.00000	26157	5.37	0.00	0.00
R157 On 04/08/2005 Bond Future			8.44000	8.41500		8.16	0.00	1.00
R157 On 04/08/2005 Bond Future	8.25	Call		16181.00000	15211	8.70	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Put		29849.00000	30933	8.70	0.00	200.00
R157 On 04/08/2005 Bond Future	8.00	Call		8688.00000	8036	8.42	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		43432.00000	44834	8.42	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Call		39517.00000	37982	9.27	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		12344.00000	12863	9.27	0.00	400.00
R157 On 04/08/2005 Bond Future	9.00	Call		54425.00000	52697	9.54	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		7467.00000	7793	9.54	0.00	500.00
R157 On 04/08/2005 Bond Future	9.25	Call		70692.00000	68830	9.80	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Put		4358.00000	4550	9.80	0.00	100.00
R157 On 04/08/2005 Bond Future	7.75	Call		3984.00000	3610	8.15	0.00	200.00
R157 On 04/08/2005 Bond Future	7.75	Put		60255.00000	61935	8.15	0.00	0.00
R157 On 03/11/2005 Bond Future			8.50400	8.47900		8.43	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		15569.00000	14771	8.43	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		54781.00000	55987	8.43	0.00	0.00
R186 On 04/08/2005 Bond Future			7.87300	7.84200		17.72	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		15208.00000	13898	17.72	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		92183.00000	94717	17.72	0.00	0.00
R186 On 03/11/2005 Bond Future			7.89700	7.86700		17.60	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		32353.00000	30724	17.60	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		111931.00000	113987	17.60	0.00	0.00
R194 On 04/08/2005 Bond Future			7.61700	7.57300		3.31	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		5856.00000	5343	3.31	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		7585.00000	8113	3.31	0.00	0.00
R194 On 03/11/2005 Bond Future			7.70700	7.66200		3.28	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		7862.00000	7408	3.28	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		11348.00000	11860	3.28	0.00	0.00
R201 On 04/08/2005 Bond Future			8.47600	8.44600		8.58	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		5805.00000	5226	8.58	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		35183.00000	36542	8.58	0.00	0.00
R201 On 03/11/2005 Bond Future			8.53800	8.50700		8.46	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		11498.00000	10793	8.46	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		44204.00000	45455	8.46	0.00	0.00
R203 On 04/08/2005 Bond Future			8.46800	8.43700		10.71	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		7955.00000	7195	10.71	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		41122.00000	42659	10.71	0.00	0.00
R203 On 03/11/2005 Bond Future			8.52000	8.48900		11.05	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		15563.00000	14639	11.05	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		52131.00000	53466	11.05	0.00	0.00
R204 On 04/08/2005 Bond Future			8.46200	8.43100		12.14	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Call		15631.00000	14437	12.14	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Put		29784.00000	30985	12.14	0.00	0.00
R204 On 03/11/2005 Bond Future			8.50900	8.47900		12.03	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		24666.00000	23454	12.03	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		42346.00000	43418	12.03	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