

Daily MTM Report

Daily summary for 23/05/2005

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			6.82800	6.83500			0.00	0.00
R153 On 31/08/2010 Bond			8.02000	7.96000			0.00	0.00
R157 On 15/09/2015 Bond			8.46000	8.39500			0.00	0.00
R186 On 21/12/2026 Bond			7.92000	7.85500			0.00	0.00
R194 On 28/02/2008 Bond			7.63000	7.57000			0.00	0.00
R201 On 21/12/2014 Bond			8.49500	8.43000			0.00	0.00
R203 On 15/09/2017 Bond			8.50000	8.43000			0.00	0.00
R204 On 21/12/2018 Bond			8.49500	8.42500			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
------------------	--------	--------------	-----------	-----------------	----------------------	------------	--------------	---------------

Derivatives

GOVI On 04/08/2005 jGovi			218.54200	219.23200		12.15	0.00	17.00
GOVI On 04/08/2005 jGovi	224.00	Call		28602.00000	25516	12.15	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		76282.00000	80096	12.15	0.00	0.00
GOVI On 03/11/2005 jGovi			222.27900	222.98000		6.65	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		20066.00000	17736	6.65	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		70266.00000	74946	6.65	0.00	0.00
J152 On 28/02/2006 jSwap			7.11584	7.08359		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.31017	8.21184		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.60242	8.50188		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.23905	8.14934		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.74646	7.64731		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.56361	8.46605		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.55819	8.47079		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.50211	8.41790		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			6.87700	6.83500		0.23	0.00	1,000.00
JFRA On 04/08/2005 jFra	7.25	Call		91.00000	103	0.23	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		1108.00000	1017	0.23	0.00	0.00
JFRA On 03/11/2005 jFra			6.85800	6.79100		0.32	0.00	1,000.00
JFRA On 03/11/2005 jFra	7.25	Call		399.00000	448	0.32	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1524.00000	1409	0.32	0.00	0.00
JFRA On 02/02/2006 jFra			7.07700	6.96900		0.39	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		980.00000	1103	0.39	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1668.00000	1527	0.39	0.00	0.00
JFRA On 04/05/2006 jFra			7.30600	7.20700		0.41	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1846.00000	1998	0.41	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1339.00000	1249	0.41	0.00	0.00
JFRA On 03/08/2006 jFra			7.64000	7.50900		0.42	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2511.00000	2737	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		1266.00000	1171	0.42	0.00	0.00
JFRA On 02/11/2006 jFra			7.89000	7.80000		0.42	0.00	750.00
JFRA On 02/11/2006 jFra	7.00	Call		3142.00000	3299	0.42	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1185.00000	1122	0.42	0.00	0.00
JFRA On 01/02/2007 jFra			8.16000	8.05000		0.43	0.00	250.00
JFRA On 01/02/2007 jFra	7.50	Call		2928.00000	3126	0.43	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1584.00000	1513	0.43	0.00	0.00
JFRA On 03/05/2007 jFra			8.60100	8.30200		0.48	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		3670.00000	4213	0.48	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1712.00000	1526	0.48	0.00	0.00
JFRA On 02/08/2007 jFra			8.82400	8.48000		0.53	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4374.00000	5005	0.53	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1981.00000	1774	0.53	0.00	0.00
JFRA On 01/11/2007 jFra			8.87600	8.59800		0.56	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4981.00000	5554	0.56	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2098.00000	1947	0.56	0.00	0.00
JN02 On 04/08/2005 jNote			7.52600	7.41000		2.79	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		4217.00000	5214	2.79	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		5869.00000	4736	2.79	0.00	0.00
JN02 On 03/11/2005 jNote			7.76500	7.61300		3.05	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		9123.00000	10792	3.05	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		7044.00000	5922	3.05	0.00	0.00
JN05 On 04/08/2005 jNote			8.31500	8.20800		6.10	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		15733.00000	18463	6.10	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		7194.00000	5568	6.10	0.00	0.00
JN05 On 03/11/2005 jNote			8.44200	8.32800		6.27	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		24168.00000	27155	6.27	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		10750.00000	9129	6.27	0.00	0.00
JN10 On 04/08/2005 jNote			8.58200	8.47700		9.46	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		37616.00000	42964	9.46	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		5393.00000	3842	9.46	0.00	0.00
JN10 On 03/11/2005 jNote			8.64300	8.53700		9.73	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		47611.00000	52552	9.73	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		11485.00000	9516	9.73	0.00	0.00
JROD On 31/05/2005 jRod			6.98900	6.99100		0.00	0.00	0.00
JROD On 30/06/2005 jRod			6.88600	6.89400		0.00	0.00	0.00
JROD On 29/07/2005 jRod			6.88500	6.89100		0.00	0.00	0.00
JROD On 31/08/2005 jRod			6.97300	6.97600		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.92300	6.92400		0.00	0.00	0.00
JROD On 31/10/2005 jRod			6.91600	6.91800		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			6.96600	6.96900		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.94000	6.94300		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.94800	6.95100		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.98600	6.98800		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.97600	6.97700		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.98700	6.98900		0.00	0.00	0.00
JROD On 31/05/2006 jRod			7.01700	7.01800		0.00	0.00	0.00
R152 On 04/08/2005 Bond Future			6.73600	6.74200		0.59	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		5583.00000	5612	0.59	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		30.00000	25	0.59	0.00	0.00
R152 On 03/11/2005 Bond Future			6.64000	6.65200		0.40	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		1264.00000	1277	0.40	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		958.00000	934	0.40	0.00	0.00
R153 On 04/08/2005 Bond Future			8.07200	8.00900		5.28	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Call		18295.00000	16324	5.28	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Put		7257.00000	8184	5.28	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Call		7018.00000	5919	5.28	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		19026.00000	20825	5.28	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Call		35463.00000	32877	5.28	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Put		1934.00000	2246	5.28	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Call		45429.00000	42682	5.28	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Put		858.00000	1009	5.28	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Call		55822.00000	52988	5.28	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Put		342.00000	406	5.28	0.00	0.00
R153 On 03/11/2005 Bond Future			8.15300	8.08600		5.42	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		11299.00000	10217	5.42	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		26157.00000	28010	5.42	0.00	0.00
R157 On 04/08/2005 Bond Future			8.50700	8.44000		8.20	0.00	1.00
R157 On 04/08/2005 Bond Future	8.25	Call		15211.00000	12708	8.69	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Put		30933.00000	33915	8.69	0.00	200.00
R157 On 04/08/2005 Bond Future	8.00	Call		8036.00000	6411	8.42	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		44834.00000	48694	8.42	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Call		37982.00000	33940	9.27	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		12863.00000	14306	9.27	0.00	400.00
R157 On 04/08/2005 Bond Future	9.00	Call		52697.00000	48092	9.53	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		7793.00000	8673	9.53	0.00	500.00
R157 On 04/08/2005 Bond Future	9.25	Call		68830.00000	63872	9.80	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Put		4550.00000	5077	9.80	0.00	100.00
R157 On 04/08/2005 Bond Future	7.75	Call		3610.00000	2722	8.16	0.00	200.00
R157 On 04/08/2005 Bond Future	7.75	Put		61935.00000	66532	8.16	0.00	0.00
R157 On 03/11/2005 Bond Future			8.57300	8.50400		8.48	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		14771.00000	13054	8.48	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		55987.00000	59780	8.48	0.00	0.00
R186 On 04/08/2005 Bond Future			7.93900	7.87300		17.69	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		13898.00000	11432	17.69	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		94717.00000	100374	17.69	0.00	0.00
R186 On 03/11/2005 Bond Future			7.96500	7.89700		17.57	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		30724.00000	27555	17.57	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		113987.00000	119109	17.57	0.00	0.00
R194 On 04/08/2005 Bond Future			7.68200	7.61700		3.35	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		5343.00000	4637	3.35	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		8113.00000	8942	3.35	0.00	0.00
R194 On 03/11/2005 Bond Future			7.78000	7.70700		3.33	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		7408.00000	6792	3.33	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		11860.00000	12808	3.33	0.00	0.00
R201 On 04/08/2005 Bond Future			8.54300	8.47600		8.64	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		5226.00000	4165	8.64	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		36542.00000	39789	8.64	0.00	0.00
R201 On 03/11/2005 Bond Future			8.60700	8.53800		8.52	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		10793.00000	9523	8.52	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		45455.00000	48523	8.52	0.00	0.00
R203 On 04/08/2005 Bond Future			8.53900	8.46800		10.75	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		7195.00000	5744	10.75	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		42659.00000	46442	10.75	0.00	0.00
R203 On 03/11/2005 Bond Future			8.59400	8.52000		11.09	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		14639.00000	12875	11.09	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		53466.00000	57063	11.09	0.00	0.00
R204 On 04/08/2005 Bond Future			8.53300	8.46200		12.18	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Call		14437.00000	12067	12.18	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Put		30985.00000	34071	12.18	0.00	0.00
R204 On 03/11/2005 Bond Future			8.58300	8.50900		12.06	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		23454.00000	20999	12.06	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		43418.00000	46564	12.06	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