



Daily MTM Report

Daily summary for 01/06/2005

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			6.75500	6.80100			0.00	0.00
R153 On 31/08/2010 Bond			7.96000	7.98500			0.00	0.00
R157 On 15/09/2015 Bond			8.41500	8.45500			0.00	0.00
R186 On 21/12/2026 Bond			7.98000	7.98000			0.00	0.00
R194 On 28/02/2008 Bond			7.53000	7.55000			0.00	0.00
R201 On 21/12/2014 Bond			8.47000	8.50500			0.00	0.00
R203 On 15/09/2017 Bond			8.47000	8.50000			0.00	0.00
R204 On 21/12/2018 Bond			8.46000	8.49500			0.00	0.00
Total for j-Bonds:							0.00	0.00

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Derivatives

GOVI On 04/08/2005 jGovi			218.90300	218.62700		11.80	0.00	17.00
GOVI On 04/08/2005 jGovi	224.00	Call		22546.00000	22808	11.80	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		76276.00000	73778	11.80	0.00	0.00
GOVI On 03/11/2005 jGovi			222.63900	222.36900		6.50	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		16555.00000	17110	6.50	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		72865.00000	70720	6.50	0.00	0.00
J152 On 28/02/2006 jSwap			7.09654	7.08874		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.25942	8.22894		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.59601	8.56589		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.26534	8.24787		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.69297	7.66034		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.55037	8.52498		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.57435	8.54894		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.52092	8.48995		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			6.89000	6.86300		0.22	0.00	1,000.00
JFRA On 04/08/2005 jFra	7.25	Call		70.00000	79	0.22	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		1019.00000	961	0.22	0.00	0.00
JFRA On 03/11/2005 jFra			6.81100	6.80200		0.30	0.00	1,000.00
JFRA On 03/11/2005 jFra	7.25	Call		355.00000	357	0.30	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1454.00000	1434	0.30	0.00	0.00
JFRA On 02/02/2006 jFra			7.00700	6.98700		0.38	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		952.00000	967	0.38	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1596.00000	1562	0.38	0.00	0.00
JFRA On 04/05/2006 jFra			7.25400	7.23300		0.40	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1841.00000	1864	0.40	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1271.00000	1242	0.40	0.00	0.00
JFRA On 03/08/2006 jFra			7.55000	7.51800		0.42	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2523.00000	2573	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		1256.00000	1227	0.42	0.00	0.00
JFRA On 02/11/2006 jFra			7.82000	7.82000		0.43	0.00	750.00
JFRA On 02/11/2006 jFra	7.00	Call		3194.00000	3183	0.43	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1189.00000	1178	0.43	0.00	0.00
JFRA On 01/02/2007 jFra			8.08000	8.07000		0.42	0.00	250.00
JFRA On 01/02/2007 jFra	7.50	Call		2944.00000	2952	0.42	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1551.00000	1534	0.42	0.00	0.00
JFRA On 03/05/2007 jFra			8.39800	8.27500		0.46	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		3574.00000	3792	0.46	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1681.00000	1598	0.46	0.00	0.00
JFRA On 02/08/2007 jFra			8.59800	8.44600		0.51	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4229.00000	4500	0.51	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1920.00000	1820	0.51	0.00	0.00
JFRA On 01/11/2007 jFra			8.69000	8.57000		0.54	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4890.00000	5124	0.54	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2083.00000	2002	0.54	0.00	0.00
JN02 On 04/08/2005 jNote			7.45300	7.42400		2.72	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		3917.00000	4129	2.72	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		5319.00000	4988	2.72	0.00	0.00
JN02 On 03/11/2005 jNote			7.66300	7.61900		2.98	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		8874.00000	9322	2.98	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		6684.00000	6324	2.98	0.00	0.00
JN05 On 04/08/2005 jNote			8.26100	8.22700		5.98	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		15351.00000	16196	5.98	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		6034.00000	5493	5.98	0.00	0.00
JN05 On 03/11/2005 jNote			8.38400	8.34900		6.16	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		24074.00000	24950	6.16	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		9799.00000	9260	6.16	0.00	0.00
JN10 On 04/08/2005 jNote			8.57400	8.54300		9.30	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		40154.00000	41762	9.30	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		3538.00000	3109	9.30	0.00	0.00
JN10 On 03/11/2005 jNote			8.63800	8.60600		9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		49997.00000	51479	9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		9305.00000	8700	9.57	0.00	0.00
JROD On 30/06/2005 jRod			6.86600	6.87000		0.00	0.00	0.00
JROD On 29/07/2005 jRod			6.86900	6.86900		0.00	0.00	0.00
JROD On 31/08/2005 jRod			6.94800	6.86900		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.91400	6.91600		0.00	0.00	0.00
JROD On 31/10/2005 jRod			6.89900	6.90900		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.92800	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 30/12/2005 jRod			6.91800	6.93300		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.92400	6.93600		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.96100	6.94300		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.96000	6.95800		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.97400	6.96400		0.00	0.00	0.00
JROD On 31/05/2006 jRod			7.01400	6.97600		0.00	0.00	0.00
R152 On 04/08/2005 Bond Future			6.64900	6.71100		0.55	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		5736.00000	6075	0.55	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		10.00000	6	0.55	0.00	0.00
R152 On 03/11/2005 Bond Future			6.49900	6.59200		0.37	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		1295.00000	1450	0.37	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		801.00000	666	0.37	0.00	0.00
R153 On 04/08/2005 Bond Future			8.00100	8.03000		5.17	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Call		16734.00000	17486	5.17	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Put		6663.00000	6080	5.17	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Call		5773.00000	6093	5.17	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		18748.00000	17732	5.17	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Call		34107.00000	35235	5.17	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Put		1545.00000	1338	5.17	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Call		44224.00000	45459	5.17	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Put		620.00000	520	5.17	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Call		54731.00000	56025	5.17	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Put		218.00000	176	5.17	0.00	0.00
R153 On 03/11/2005 Bond Future			8.07800	8.10800		5.30	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		10255.00000	10615	5.30	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		26078.00000	25122	5.30	0.00	0.00
R157 On 04/08/2005 Bond Future			8.45400	8.49700		8.05	0.00	1.00
R157 On 04/08/2005 Bond Future	8.25	Call		12018.00000	13001	8.69	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Put		32408.00000	29872	8.69	0.00	200.00
R157 On 04/08/2005 Bond Future	8.00	Call		5812.00000	6331	8.39	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		47278.00000	44278	8.39	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Call		33223.00000	35629	9.35	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		12772.00000	11659	9.35	0.00	400.00
R157 On 04/08/2005 Bond Future	9.00	Call		47623.00000	50542	9.66	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		7387.00000	6787	9.66	0.00	500.00
R157 On 04/08/2005 Bond Future	9.25	Call		63749.00000	66976	10.00	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Put		4137.00000	3845	10.00	0.00	100.00
R157 On 04/08/2005 Bond Future	7.75	Call		2345.00000	2514	8.09	0.00	200.00
R157 On 04/08/2005 Bond Future	7.75	Put		65338.00000	61988	8.09	0.00	0.00
R157 On 03/11/2005 Bond Future			8.51800	8.56300		8.32	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		12337.00000	13129	8.32	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	Put		58267.00000	55466	8.32	0.00	0.00
R186 On 04/08/2005 Bond Future			7.99700	7.99800		17.22	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		7965.00000	7717	17.22	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		104102.00000	103733	17.22	0.00	0.00
R186 On 03/11/2005 Bond Future			8.02500	8.02600		17.10	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		22987.00000	22670	17.10	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		121907.00000	121469	17.10	0.00	0.00
R194 On 04/08/2005 Bond Future			7.56600	7.59100		3.25	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		5041.00000	5233	3.25	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		7196.00000	6797	3.25	0.00	0.00
R194 On 03/11/2005 Bond Future			7.65200	7.67700		3.24	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		7284.00000	7452	3.24	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		11093.00000	10723	3.24	0.00	0.00
R201 On 04/08/2005 Bond Future			8.51000	8.54800		8.50	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		3405.00000	3715	8.50	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		39350.00000	37220	8.50	0.00	0.00
R201 On 03/11/2005 Bond Future			8.57300	8.61200		8.37	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		8745.00000	9214	8.37	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		48058.00000	46080	8.37	0.00	0.00
R203 On 04/08/2005 Bond Future			8.50300	8.53500		10.50	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		4803.00000	5110	10.50	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		45207.00000	43159	10.50	0.00	0.00
R203 On 03/11/2005 Bond Future			8.55700	8.58900		10.83	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		11900.00000	12365	10.83	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		55727.00000	53878	10.83	0.00	0.00
R204 On 04/08/2005 Bond Future			8.49100	8.52900		11.87	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Call		10710.00000	11488	11.87	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Put		32408.00000	30270	11.87	0.00	0.00
R204 On 03/11/2005 Bond Future			8.54100	8.57900		11.75	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		19765.00000	20619	11.75	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		45028.00000	43010	11.75	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