



# Daily MTM Report

Daily summary for 02/06/2005

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>j-Bonds</u></b>								
R152 On 28/02/2006 Bond			6.76200	6.75500			0.00	0.00
R153 On 31/08/2010 Bond			7.83000	7.96000			0.00	0.00
R157 On 15/09/2015 Bond			8.28000	8.41500			0.00	0.00
R186 On 21/12/2026 Bond			7.86500	7.98000			0.00	0.00
R194 On 28/02/2008 Bond			7.40500	7.53000			0.00	0.00
R201 On 21/12/2014 Bond			8.33000	8.47000			0.00	0.00
R203 On 15/09/2017 Bond			8.33000	8.47000			0.00	0.00
R204 On 21/12/2018 Bond			8.32000	8.46000			0.00	0.00
<b>Total for j-Bonds:</b>							<b>0.00</b>	<b>0.00</b>

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
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## Derivatives

GOVI On 04/08/2005 jGovi			220.34000	218.90300		11.74	0.00	17.00
GOVI On 04/08/2005 jGovi	224.00	Call		22808.00000	27368	11.74	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		73778.00000	63968	11.74	0.00	0.00
GOVI On 03/11/2005 jGovi			224.11200	222.63900		6.60	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		17110.00000	22267	6.60	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		70720.00000	61147	6.60	0.00	0.00
J152 On 28/02/2006 jSwap			7.07380	7.09654		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.07194	8.25942		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.40680	8.59601		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.13063	8.26534		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.54412	7.69297		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.36898	8.55037		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.39841	8.57435		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.34881	8.52092		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			6.95400	6.95000		0.00	0.00	0.00
JFRA On 04/08/2005 jFra			6.86800	6.89000		0.21	0.00	1,000.00
JFRA On 04/08/2005 jFra	7.25	Call		79.00000	66	0.21	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		961.00000	1002	0.21	0.00	0.00
JFRA On 03/11/2005 jFra			6.76400	6.81100		0.30	0.00	1,000.00
JFRA On 03/11/2005 jFra	7.25	Call		357.00000	317	0.30	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1434.00000	1508	0.30	0.00	0.00
JFRA On 02/02/2006 jFra			6.89200	7.00700		0.38	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		967.00000	840	0.38	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1562.00000	1718	0.38	0.00	0.00
JFRA On 04/05/2006 jFra			7.11400	7.25400		0.40	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1864.00000	1659	0.40	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1242.00000	1380	0.40	0.00	0.00
JFRA On 03/08/2006 jFra			7.36500	7.55000		0.42	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2573.00000	2289	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		1227.00000	1395	0.42	0.00	0.00
JFRA On 02/11/2006 jFra			7.63000	7.82000		0.42	0.00	750.00
JFRA On 02/11/2006 jFra	7.00	Call		3183.00000	2868	0.42	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1178.00000	1327	0.42	0.00	0.00
JFRA On 01/02/2007 jFra			7.89000	8.08000		0.42	0.00	250.00
JFRA On 01/02/2007 jFra	7.50	Call		2952.00000	2679	0.42	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1534.00000	1725	0.42	0.00	0.00
JFRA On 03/05/2007 jFra			8.02800	8.39800		0.47	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		3792.00000	3264	0.47	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1598.00000	1973	0.47	0.00	0.00
JFRA On 02/08/2007 jFra			8.20900	8.59800		0.51	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4500.00000	3938	0.51	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1820.00000	2206	0.51	0.00	0.00
JFRA On 01/11/2007 jFra			8.31300	8.69000		0.54	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		5124.00000	4538	0.54	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2002.00000	2404	0.54	0.00	0.00
JN02 On 04/08/2005 jNote			7.30000	7.45300		2.70	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		4129.00000	2887	2.70	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		4988.00000	6569	2.70	0.00	0.00
JN02 On 03/11/2005 jNote			7.46500	7.66300		2.97	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		9322.00000	7375	2.97	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		6324.00000	8020	2.97	0.00	0.00
JN05 On 04/08/2005 jNote			8.05600	8.26100		6.03	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		16196.00000	11178	6.03	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		5493.00000	8872	6.03	0.00	0.00
JN05 On 03/11/2005 jNote			8.16700	8.38400		6.21	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		24950.00000	19698	6.21	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		9260.00000	12840	6.21	0.00	0.00
JN10 On 04/08/2005 jNote			8.37600	8.57400		9.43	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		41762.00000	31443	9.43	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		3109.00000	5903	9.43	0.00	0.00
JN10 On 03/11/2005 jNote			8.43300	8.63800		9.69	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		51479.00000	42102	9.69	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		8700.00000	12802	9.69	0.00	0.00
JROD On 30/06/2005 jRod			6.86100	6.86600		0.00	0.00	0.00
JROD On 29/07/2005 jRod			6.86400	6.86900		0.00	0.00	0.00
JROD On 31/08/2005 jRod			6.95000	6.94800		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.91500	6.91400		0.00	0.00	0.00
JROD On 31/10/2005 jRod			6.89700	6.89900		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.92000	6.92800		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			6.91000	6.91800		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.91500	6.92400		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.95400	6.96100		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.95600	6.96000		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.97100	6.97400		0.00	0.00	0.00
JROD On 31/05/2006 jRod			7.01300	7.01400		0.00	0.00	0.00
R152 On 04/08/2005 Bond Future			6.66100	6.64900		0.54	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		6075.00000	6008	0.54	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		6.00000	5	0.54	0.00	0.00
R152 On 03/11/2005 Bond Future			6.50300	6.49900		0.37	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		1450.00000	1434	0.37	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		666.00000	663	0.37	0.00	0.00
R153 On 04/08/2005 Bond Future			7.86500	8.00100		5.24	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Call		17486.00000	21985	5.24	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Put		6080.00000	4289	5.24	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Call		6093.00000	8565	5.24	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		17732.00000	13915	5.24	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Call		35235.00000	41020	5.24	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Put		1338.00000	834	5.24	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Call		45459.00000	51532	5.24	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Put		520.00000	303	5.24	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Call		56025.00000	62234	5.24	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Put		176.00000	96	5.24	0.00	0.00
R153 On 03/11/2005 Bond Future			7.93100	8.07800		5.37	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		10615.00000	13370	5.37	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		25122.00000	21403	5.37	0.00	0.00
R157 On 04/08/2005 Bond Future			8.31400	8.45400		8.16	0.00	1.00
R157 On 04/08/2005 Bond Future	8.25	Call		13001.00000	18424	9.00	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Put		29872.00000	23748	9.00	0.00	200.00
R157 On 04/08/2005 Bond Future	8.00	Call		6331.00000	9867	8.69	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		44278.00000	36267	8.69	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Call		35629.00000	44343	9.67	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		11659.00000	8826	9.67	0.00	400.00
R157 On 04/08/2005 Bond Future	9.00	Call		50542.00000	60381	10.01	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		6787.00000	5079	10.01	0.00	500.00
R157 On 04/08/2005 Bond Future	9.25	Call		66976.00000	77499	10.33	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Put		3845.00000	2821	10.33	0.00	100.00
R157 On 04/08/2005 Bond Future	7.75	Call		2514.00000	4445	8.39	0.00	200.00
R157 On 04/08/2005 Bond Future	7.75	Put		61988.00000	52372	8.39	0.00	0.00
R157 On 03/11/2005 Bond Future			8.37200	8.51800		8.44	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		13129.00000	17222	8.44	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		55466.00000	47809	8.44	0.00	0.00
R186 On 04/08/2005 Bond Future			7.88000	7.99700		17.30	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		7717.00000	10281	17.30	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		103733.00000	91965	17.30	0.00	0.00
R186 On 03/11/2005 Bond Future			7.90400	8.02500		17.19	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		22670.00000	27018	17.19	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		121469.00000	111139	17.19	0.00	0.00
R194 On 04/08/2005 Bond Future			7.43100	7.56600		3.27	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		5233.00000	6836	3.27	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		6797.00000	5198	3.27	0.00	0.00
R194 On 03/11/2005 Bond Future			7.49800	7.65200		3.26	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		7452.00000	9069	3.26	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		10723.00000	9026	3.26	0.00	0.00
R201 On 04/08/2005 Bond Future			8.36500	8.51000		8.61	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		3715.00000	5894	8.61	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		37220.00000	30017	8.61	0.00	0.00
R201 On 03/11/2005 Bond Future			8.42200	8.57300		8.50	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		9214.00000	12343	8.50	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		46080.00000	39660	8.50	0.00	0.00
R203 On 04/08/2005 Bond Future			8.35900	8.50300		10.62	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		5110.00000	7764	10.62	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		43159.00000	35120	10.62	0.00	0.00
R203 On 03/11/2005 Bond Future			8.40700	8.55700		10.95	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		12365.00000	16080	10.95	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		53878.00000	46641	10.95	0.00	0.00
R204 On 04/08/2005 Bond Future			8.34800	8.49100		12.00	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Call		11488.00000	16009	12.00	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Put		30270.00000	23707	12.00	0.00	0.00
R204 On 03/11/2005 Bond Future			8.39200	8.54100		11.88	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		20619.00000	25744	11.88	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		43010.00000	36760	11.88	0.00	0.00
<b>Total for Derivatives:</b>							<b>0.00</b>	<b>4,418.00</b>

Contract Details

Strike

Call/  
Put

MTM Yield

Previous  
MTM

Premium on  
Option

Volatility

Traded Value

Open Interest

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**Grand Total:**

**0.00**

**4,418.00**