



# Daily MTM Report

Daily summary for 24/05/2005

| Contract Details          | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Traded Value | Open Interest |
|---------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| <b><u>j-Bonds</u></b>     |        |              |           |                 |                      |            |              |               |
| R152 On 28/02/2006 Bond   |        |              | 6.83700   | 6.82800         |                      |            | 0.00         | 0.00          |
| R153 On 31/08/2010 Bond   |        |              | 8.01000   | 8.02000         |                      |            | 0.00         | 0.00          |
| R157 On 15/09/2015 Bond   |        |              | 8.45000   | 8.46000         |                      |            | 0.00         | 0.00          |
| R186 On 21/12/2026 Bond   |        |              | 7.91000   | 7.92000         |                      |            | 0.00         | 0.00          |
| R194 On 28/02/2008 Bond   |        |              | 7.62000   | 7.63000         |                      |            | 0.00         | 0.00          |
| R201 On 21/12/2014 Bond   |        |              | 8.48500   | 8.49500         |                      |            | 0.00         | 0.00          |
| R203 On 15/09/2017 Bond   |        |              | 8.49000   | 8.50000         |                      |            | 0.00         | 0.00          |
| R204 On 21/12/2018 Bond   |        |              | 8.48000   | 8.49500         |                      |            | 0.00         | 0.00          |
| <b>Total for j-Bonds:</b> |        |              |           |                 |                      |            | <b>0.00</b>  | <b>0.00</b>   |

| Contract Details | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Traded Value | Open Interest |
|------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
|------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|

## Derivatives

|                          |        |      |           |             |       |       |      |          |
|--------------------------|--------|------|-----------|-------------|-------|-------|------|----------|
| GOVI On 04/08/2005 jGovi |        |      | 218.65800 | 218.54200   |       | 12.06 | 0.00 | 17.00    |
| GOVI On 04/08/2005 jGovi | 224.00 | Call |           | 25516.00000 | 25282 | 12.06 | 0.00 | 0.00     |
| GOVI On 04/08/2005 jGovi | 224.00 | Put  |           | 80096.00000 | 78702 | 12.06 | 0.00 | 0.00     |
| GOVI On 03/11/2005 jGovi |        |      | 222.40100 | 222.27900   |       | 6.59  | 0.00 | 0.00     |
| GOVI On 03/11/2005 jGovi | 228.00 | Call |           | 17736.00000 | 17729 | 6.59  | 0.00 | 0.00     |
| GOVI On 03/11/2005 jGovi | 228.00 | Put  |           | 74946.00000 | 73719 | 6.59  | 0.00 | 0.00     |
| J152 On 28/02/2006 jSwap |        |      | 7.10157   | 7.11584     |       | 0.00  | 0.00 | 0.00     |
| J153 On 31/08/2010 jSwap |        |      | 8.28155   | 8.31017     |       | 0.00  | 0.00 | 0.00     |
| J157 On 15/09/2015 jSwap |        |      | 8.57341   | 8.60242     |       | 0.00  | 0.00 | 0.00     |
| J186 On 21/12/2026 jSwap |        |      | 8.22260   | 8.23905     |       | 0.00  | 0.00 | 0.00     |
| J194 On 28/02/2008 jSwap |        |      | 7.71081   | 7.74646     |       | 0.00  | 0.00 | 0.00     |
| J201 On 22/12/2014 jSwap |        |      | 8.53115   | 8.56361     |       | 0.00  | 0.00 | 0.00     |
| J203 On 15/09/2017 jSwap |        |      | 8.54346   | 8.55819     |       | 0.00  | 0.00 | 0.00     |
| J204 On 21/12/2018 jSwap |        |      | 8.47824   | 8.50211     |       | 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  |        |      | 6.85900   | 6.87700     |       | 0.23  | 0.00 | 1,000.00 |
| JFRA On 04/08/2005 jFra  | 7.25   | Call |           | 103.00000   | 91    | 0.23  | 0.00 | 0.00     |
| JFRA On 04/08/2005 jFra  | 7.25   | Put  |           | 1017.00000  | 1050  | 0.23  | 0.00 | 0.00     |
| JFRA On 03/11/2005 jFra  |        |      | 6.83100   | 6.85800     |       | 0.31  | 0.00 | 1,000.00 |
| JFRA On 03/11/2005 jFra  | 7.25   | Call |           | 448.00000   | 418   | 0.31  | 0.00 | 0.00     |
| JFRA On 03/11/2005 jFra  | 7.25   | Put  |           | 1409.00000  | 1445  | 0.31  | 0.00 | 0.00     |
| JFRA On 02/02/2006 jFra  |        |      | 7.04200   | 7.07700     |       | 0.39  | 0.00 | 0.00     |
| JFRA On 02/02/2006 jFra  | 7.25   | Call |           | 1103.00000  | 1053  | 0.39  | 0.00 | 0.00     |
| JFRA On 02/02/2006 jFra  | 7.25   | Put  |           | 1527.00000  | 1562  | 0.39  | 0.00 | 0.00     |
| JFRA On 04/05/2006 jFra  |        |      | 7.30400   | 7.30600     |       | 0.41  | 0.00 | 0.00     |
| JFRA On 04/05/2006 jFra  | 7.00   | Call |           | 1998.00000  | 1978  | 0.41  | 0.00 | 0.00     |
| JFRA On 04/05/2006 jFra  | 7.00   | Put  |           | 1249.00000  | 1234  | 0.41  | 0.00 | 0.00     |
| JFRA On 03/08/2006 jFra  |        |      | 7.58300   | 7.64000     |       | 0.42  | 0.00 | 0.00     |
| JFRA On 03/08/2006 jFra  | 7.00   | Call |           | 2737.00000  | 2631  | 0.42  | 0.00 | 0.00     |

| Contract Details         | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Traded Value | Open Interest |
|--------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| JFRA On 03/08/2006 jFra  | 7.00   | Put          |           | 1171.00000      | 1204                 | 0.42       | 0.00         | 0.00          |
| JFRA On 02/11/2006 jFra  |        |              | 7.82000   | 7.89000         |                      | 0.42       | 0.00         | 750.00        |
| JFRA On 02/11/2006 jFra  | 7.00   | Call         |           | 3299.00000      | 3171                 | 0.42       | 0.00         | 0.00          |
| JFRA On 02/11/2006 jFra  | 7.00   | Put          |           | 1122.00000      | 1166                 | 0.42       | 0.00         | 0.00          |
| JFRA On 01/02/2007 jFra  |        |              | 8.09000   | 8.16000         |                      | 0.42       | 0.00         | 250.00        |
| JFRA On 01/02/2007 jFra  | 7.50   | Call         |           | 3126.00000      | 2985                 | 0.42       | 0.00         | 0.00          |
| JFRA On 01/02/2007 jFra  | 7.50   | Put          |           | 1513.00000      | 1543                 | 0.42       | 0.00         | 0.00          |
| JFRA On 03/05/2007 jFra  |        |              | 8.38300   | 8.60100         |                      | 0.47       | 0.00         | 0.00          |
| JFRA On 03/05/2007 jFra  | 7.50   | Call         |           | 4213.00000      | 3840                 | 0.47       | 0.00         | 0.00          |
| JFRA On 03/05/2007 jFra  | 7.50   | Put          |           | 1526.00000      | 1683                 | 0.47       | 0.00         | 0.00          |
| JFRA On 02/08/2007 jFra  |        |              | 8.59600   | 8.82400         |                      | 0.52       | 0.00         | 0.00          |
| JFRA On 02/08/2007 jFra  | 7.50   | Call         |           | 5005.00000      | 4588                 | 0.52       | 0.00         | 0.00          |
| JFRA On 02/08/2007 jFra  | 7.50   | Put          |           | 1774.00000      | 1913                 | 0.52       | 0.00         | 0.00          |
| JFRA On 01/11/2007 jFra  |        |              | 8.71000   | 8.87600         |                      | 0.55       | 0.00         | 0.00          |
| JFRA On 01/11/2007 jFra  | 7.50   | Call         |           | 5554.00000      | 5229                 | 0.55       | 0.00         | 0.00          |
| JFRA On 01/11/2007 jFra  | 7.50   | Put          |           | 1947.00000      | 2056                 | 0.55       | 0.00         | 0.00          |
| JN02 On 04/08/2005 jNote |        |              | 7.46600   | 7.52600         |                      | 2.76       | 0.00         | 0.00          |
| JN02 On 04/08/2005 jNote | 7.50   | Call         |           | 5214.00000      | 4577                 | 2.76       | 0.00         | 0.00          |
| JN02 On 04/08/2005 jNote | 7.50   | Put          |           | 4736.00000      | 5201                 | 2.76       | 0.00         | 0.00          |
| JN02 On 03/11/2005 jNote |        |              | 7.68000   | 7.76500         |                      | 3.01       | 0.00         | 0.00          |
| JN02 On 03/11/2005 jNote | 7.50   | Call         |           | 10792.00000     | 9777                 | 3.01       | 0.00         | 0.00          |
| JN02 On 03/11/2005 jNote | 7.50   | Put          |           | 5922.00000      | 6468                 | 3.01       | 0.00         | 0.00          |
| JN05 On 04/08/2005 jNote |        |              | 8.28400   | 8.31500         |                      | 6.04       | 0.00         | 0.00          |
| JN05 On 04/08/2005 jNote | 8.00   | Call         |           | 18463.00000     | 17464                | 6.04       | 0.00         | 0.00          |
| JN05 On 04/08/2005 jNote | 8.00   | Put          |           | 5568.00000      | 5823                 | 6.04       | 0.00         | 0.00          |
| JN05 On 03/11/2005 jNote |        |              | 8.40700   | 8.44200         |                      | 6.21       | 0.00         | 0.00          |
| JN05 On 03/11/2005 jNote | 8.00   | Call         |           | 27155.00000     | 26050                | 6.21       | 0.00         | 0.00          |
| JN05 On 03/11/2005 jNote | 8.00   | Put          |           | 9129.00000      | 9430                 | 6.21       | 0.00         | 0.00          |
| JN10 On 04/08/2005 jNote |        |              | 8.55100   | 8.58200         |                      | 9.39       | 0.00         | 0.00          |
| JN10 On 04/08/2005 jNote | 8.00   | Call         |           | 42964.00000     | 41159                | 9.39       | 0.00         | 0.00          |
| JN10 On 04/08/2005 jNote | 8.00   | Put          |           | 3842.00000      | 4054                 | 9.39       | 0.00         | 0.00          |
| JN10 On 03/11/2005 jNote |        |              | 8.61400   | 8.64300         |                      | 9.65       | 0.00         | 0.00          |
| JN10 On 03/11/2005 jNote | 8.00   | Call         |           | 52552.00000     | 50945                | 9.65       | 0.00         | 0.00          |
| JN10 On 03/11/2005 jNote | 8.00   | Put          |           | 9516.00000      | 9775                 | 9.65       | 0.00         | 0.00          |
| JROD On 31/05/2005 jRod  |        |              | 6.98900   | 6.98900         |                      | 0.00       | 0.00         | 0.00          |
| JROD On 30/06/2005 jRod  |        |              | 6.88400   | 6.88600         |                      | 0.00       | 0.00         | 0.00          |
| JROD On 29/07/2005 jRod  |        |              | 6.88000   | 6.88500         |                      | 0.00       | 0.00         | 0.00          |
| JROD On 31/08/2005 jRod  |        |              | 6.97000   | 6.97300         |                      | 0.00       | 0.00         | 0.00          |
| JROD On 30/09/2005 jRod  |        |              | 6.91900   | 6.92300         |                      | 0.00       | 0.00         | 0.00          |
| JROD On 31/10/2005 jRod  |        |              | 6.91300   | 6.91600         |                      | 0.00       | 0.00         | 0.00          |

| Contract Details               | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| JROD On 30/11/2005 jRod        |        |              | 6.96600   | 6.96600         |                      | 0.00       | 0.00         | 0.00          |
| JROD On 30/12/2005 jRod        |        |              | 6.94000   | 6.94000         |                      | 0.00       | 0.00         | 0.00          |
| JROD On 31/01/2006 jRod        |        |              | 6.94800   | 6.94800         |                      | 0.00       | 0.00         | 0.00          |
| JROD On 28/02/2006 jRod        |        |              | 6.98600   | 6.98600         |                      | 0.00       | 0.00         | 0.00          |
| JROD On 31/03/2006 jRod        |        |              | 6.97500   | 6.97600         |                      | 0.00       | 0.00         | 0.00          |
| JROD On 28/04/2006 jRod        |        |              | 6.98500   | 6.98700         |                      | 0.00       | 0.00         | 0.00          |
| JROD On 31/05/2006 jRod        |        |              | 7.01400   | 7.01700         |                      | 0.00       | 0.00         | 0.00          |
| R152 On 04/08/2005 Bond Future |        |              | 6.75100   | 6.73600         |                      | 0.58       | 0.00         | 0.00          |
| R152 On 04/08/2005 Bond Future | 7.75   | Call         |           | 5612.00000      | 5529                 | 0.58       | 0.00         | 0.00          |
| R152 On 04/08/2005 Bond Future | 7.75   | Put          |           | 25.00000        | 25                   | 0.58       | 0.00         | 0.00          |
| R152 On 03/11/2005 Bond Future |        |              | 6.66200   | 6.64000         |                      | 0.39       | 0.00         | 0.00          |
| R152 On 03/11/2005 Bond Future | 6.75   | Call         |           | 1277.00000      | 1234                 | 0.39       | 0.00         | 0.00          |
| R152 On 03/11/2005 Bond Future | 6.75   | Put          |           | 934.00000       | 959                  | 0.39       | 0.00         | 0.00          |
| R153 On 04/08/2005 Bond Future |        |              | 8.06100   | 8.07200         |                      | 5.24       | 0.00         | 0.00          |
| R153 On 04/08/2005 Bond Future | 8.25   | Call         |           | 16324.00000     | 16487                | 5.24       | 0.00         | 0.00          |
| R153 On 04/08/2005 Bond Future | 8.25   | Put          |           | 8184.00000      | 7842                 | 5.24       | 0.00         | 0.00          |
| R153 On 04/08/2005 Bond Future | 7.75   | Call         |           | 5919.00000      | 5940                 | 5.24       | 0.00         | 0.00          |
| R153 On 04/08/2005 Bond Future | 7.75   | Put          |           | 20825.00000     | 20341                | 5.24       | 0.00         | 0.00          |
| R153 On 04/08/2005 Bond Future | 8.75   | Call         |           | 32877.00000     | 33223                | 5.24       | 0.00         | 0.00          |
| R153 On 04/08/2005 Bond Future | 8.75   | Put          |           | 2246.00000      | 2087                 | 5.24       | 0.00         | 0.00          |
| R153 On 04/08/2005 Bond Future | 9.00   | Call         |           | 42682.00000     | 43097                | 5.24       | 0.00         | 0.00          |
| R153 On 04/08/2005 Bond Future | 9.00   | Put          |           | 1009.00000      | 919                  | 5.24       | 0.00         | 0.00          |
| R153 On 04/08/2005 Bond Future | 9.25   | Call         |           | 52988.00000     | 53449                | 5.24       | 0.00         | 0.00          |
| R153 On 04/08/2005 Bond Future | 9.25   | Put          |           | 406.00000       | 361                  | 5.24       | 0.00         | 0.00          |
| R153 On 03/11/2005 Bond Future |        |              | 8.14000   | 8.15300         |                      | 5.37       | 0.00         | 0.00          |
| R153 On 03/11/2005 Bond Future | 7.75   | Call         |           | 10217.00000     | 10241                | 5.37       | 0.00         | 0.00          |
| R153 On 03/11/2005 Bond Future | 7.75   | Put          |           | 28010.00000     | 27465                | 5.37       | 0.00         | 0.00          |
| R157 On 04/08/2005 Bond Future |        |              | 8.49600   | 8.50700         |                      | 8.15       | 0.00         | 1.00          |
| R157 On 04/08/2005 Bond Future | 8.75   | Call         |           | 33940.00000     | 34374                | 9.27       | 0.00         | 0.00          |
| R157 On 04/08/2005 Bond Future | 8.75   | Put          |           | 14306.00000     | 13841                | 9.27       | 0.00         | 400.00        |
| R157 On 04/08/2005 Bond Future | 8.00   | Call         |           | 6411.00000      | 6502                 | 8.42       | 0.00         | 0.00          |
| R157 On 04/08/2005 Bond Future | 8.00   | Put          |           | 48694.00000     | 47886                | 8.42       | 0.00         | 0.00          |
| R157 On 04/08/2005 Bond Future | 9.00   | Call         |           | 48092.00000     | 48649                | 9.53       | 0.00         | 0.00          |
| R157 On 04/08/2005 Bond Future | 9.00   | Put          |           | 8673.00000      | 8331                 | 9.53       | 0.00         | 500.00        |
| R157 On 04/08/2005 Bond Future | 9.25   | Call         |           | 63872.00000     | 64533                | 9.80       | 0.00         | 0.00          |
| R157 On 04/08/2005 Bond Future | 9.25   | Put          |           | 5077.00000      | 4839                 | 9.80       | 0.00         | 100.00        |
| R157 On 04/08/2005 Bond Future | 7.75   | Call         |           | 2722.00000      | 2757                 | 8.16       | 0.00         | 200.00        |
| R157 On 04/08/2005 Bond Future | 7.75   | Put          |           | 66532.00000     | 65668                | 8.16       | 0.00         | 0.00          |
| R157 On 04/08/2005 Bond Future | 8.25   | Call         |           | 12708.00000     | 12891                | 8.69       | 0.00         | 0.00          |
| R157 On 04/08/2005 Bond Future | 8.25   | Put          |           | 33915.00000     | 33199                | 8.69       | 0.00         | 200.00        |
| R157 On 03/11/2005 Bond Future |        |              | 8.56200   | 8.57300         |                      | 8.43       | 0.00         | 0.00          |

| Contract Details               | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Traded Value | Open Interest   |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|-----------------|
| R157 On 03/11/2005 Bond Future | 8.00   | Call         |           | 13054.00000     | 13066                | 8.43       | 0.00         | 0.00            |
| R157 On 03/11/2005 Bond Future | 8.00   | Put          |           | 59780.00000     | 58916                | 8.43       | 0.00         | 0.00            |
| R186 On 04/08/2005 Bond Future |        |              | 7.92900   | 7.93900         |                      | 17.56      | 0.00         | 0.00            |
| R186 On 04/08/2005 Bond Future | 7.25   | Call         |           | 11432.00000     | 11276                | 17.56      | 0.00         | 0.00            |
| R186 On 04/08/2005 Bond Future | 7.25   | Put          |           | 100374.00000    | 98994                | 17.56      | 0.00         | 0.00            |
| R186 On 03/11/2005 Bond Future |        |              | 7.95400   | 7.96500         |                      | 17.43      | 0.00         | 0.00            |
| R186 On 03/11/2005 Bond Future | 7.25   | Call         |           | 27555.00000     | 27354                | 17.43      | 0.00         | 0.00            |
| R186 On 03/11/2005 Bond Future | 7.25   | Put          |           | 119109.00000    | 117572               | 17.43      | 0.00         | 0.00            |
| R194 On 04/08/2005 Bond Future |        |              | 7.67100   | 7.68200         |                      | 3.34       | 0.00         | 0.00            |
| R194 On 04/08/2005 Bond Future | 7.50   | Call         |           | 4637.00000      | 4681                 | 3.34       | 0.00         | 0.00            |
| R194 On 04/08/2005 Bond Future | 7.50   | Put          |           | 8942.00000      | 8726                 | 3.34       | 0.00         | 0.00            |
| R194 On 03/11/2005 Bond Future |        |              | 7.76700   | 7.78000         |                      | 3.31       | 0.00         | 0.00            |
| R194 On 03/11/2005 Bond Future | 7.50   | Call         |           | 6792.00000      | 6835                 | 3.31       | 0.00         | 0.00            |
| R194 On 03/11/2005 Bond Future | 7.50   | Put          |           | 12808.00000     | 12574                | 3.31       | 0.00         | 0.00            |
| R201 On 04/08/2005 Bond Future |        |              | 8.53200   | 8.54300         |                      | 8.59       | 0.00         | 0.00            |
| R201 On 04/08/2005 Bond Future | 8.00   | Call         |           | 4165.00000      | 4162                 | 8.59       | 0.00         | 0.00            |
| R201 On 04/08/2005 Bond Future | 8.00   | Put          |           | 39789.00000     | 39080                | 8.59       | 0.00         | 0.00            |
| R201 On 03/11/2005 Bond Future |        |              | 8.59600   | 8.60700         |                      | 8.46       | 0.00         | 0.00            |
| R201 On 03/11/2005 Bond Future | 8.00   | Call         |           | 9523.00000      | 9518                 | 8.46       | 0.00         | 0.00            |
| R201 On 03/11/2005 Bond Future | 8.00   | Put          |           | 48523.00000     | 47828                | 8.46       | 0.00         | 0.00            |
| R203 On 04/08/2005 Bond Future |        |              | 8.52900   | 8.53900         |                      | 10.67      | 0.00         | 0.00            |
| R203 On 04/08/2005 Bond Future | 8.00   | Call         |           | 5744.00000      | 5699                 | 10.67      | 0.00         | 0.00            |
| R203 On 04/08/2005 Bond Future | 8.00   | Put          |           | 46442.00000     | 45662                | 10.67      | 0.00         | 0.00            |
| R203 On 03/11/2005 Bond Future |        |              | 8.58200   | 8.59400         |                      | 11.01      | 0.00         | 0.00            |
| R203 On 03/11/2005 Bond Future | 8.00   | Call         |           | 12875.00000     | 12870                | 11.01      | 0.00         | 0.00            |
| R203 On 03/11/2005 Bond Future | 8.00   | Put          |           | 57063.00000     | 56191                | 11.01      | 0.00         | 0.00            |
| R204 On 04/08/2005 Bond Future |        |              | 8.51700   | 8.53300         |                      | 12.08      | 0.00         | 0.00            |
| R204 On 04/08/2005 Bond Future | 8.25   | Call         |           | 12067.00000     | 12200                | 12.08      | 0.00         | 0.00            |
| R204 On 04/08/2005 Bond Future | 8.25   | Put          |           | 34071.00000     | 32978                | 12.08      | 0.00         | 0.00            |
| R204 On 03/11/2005 Bond Future |        |              | 8.56700   | 8.58300         |                      | 11.95      | 0.00         | 0.00            |
| R204 On 03/11/2005 Bond Future | 8.25   | Call         |           | 20999.00000     | 21104                | 11.95      | 0.00         | 0.00            |
| R204 On 03/11/2005 Bond Future | 8.25   | Put          |           | 46564.00000     | 45462                | 11.95      | 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**