



Daily MTM Report

Daily summary for 25/05/2005

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			6.79800	6.83700			0.00	0.00
R153 On 31/08/2010 Bond			7.94000	8.01000			0.00	0.00
R157 On 15/09/2015 Bond			8.38000	8.45000			0.00	0.00
R186 On 21/12/2026 Bond			7.85000	7.91000			0.00	0.00
R194 On 28/02/2008 Bond			7.55000	7.62000			0.00	0.00
R201 On 21/12/2014 Bond			8.42000	8.48500			0.00	0.00
R203 On 15/09/2017 Bond			8.42500	8.49000			0.00	0.00
R204 On 21/12/2018 Bond			8.41000	8.48000			0.00	0.00
Total for j-Bonds:							0.00	0.00

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Derivatives

GOVI On 04/08/2005 jGovi			219.40900	218.65800		11.93	0.00	17.00
GOVI On 04/08/2005 jGovi	224.00	Call		25282.00000	27142	11.93	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		78702.00000	73052	11.93	0.00	0.00
GOVI On 03/11/2005 jGovi			223.15700	222.40100		6.56	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		17729.00000	19785	6.56	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		73719.00000	68215	6.56	0.00	0.00
J152 On 28/02/2006 jSwap			7.09230	7.10157		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.22793	8.28155		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.52535	8.57341		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.17070	8.22260		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.66916	7.71081		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.48345	8.53115		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.48868	8.54346		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.42798	8.47824		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			6.85500	6.85900		0.22	0.00	1,000.00
JFRA On 04/08/2005 jFra	7.25	Call		91.00000	86	0.22	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		1050.00000	1054	0.22	0.00	0.00
JFRA On 03/11/2005 jFra			6.81000	6.83100		0.31	0.00	1,000.00
JFRA On 03/11/2005 jFra	7.25	Call		418.00000	395	0.31	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1445.00000	1474	0.31	0.00	0.00
JFRA On 02/02/2006 jFra			7.00200	7.04200		0.39	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		1053.00000	1001	0.39	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1562.00000	1609	0.39	0.00	0.00
JFRA On 04/05/2006 jFra			7.26400	7.30400		0.41	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1978.00000	1912	0.41	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1234.00000	1266	0.41	0.00	0.00
JFRA On 03/08/2006 jFra			7.53100	7.58300		0.42	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2631.00000	2542	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		1204.00000	1243	0.42	0.00	0.00
JFRA On 02/11/2006 jFra			7.82000	7.82000		0.42	0.00	750.00
JFRA On 02/11/2006 jFra	7.00	Call		3171.00000	3165	0.42	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1166.00000	1160	0.42	0.00	0.00
JFRA On 01/02/2007 jFra			8.09000	8.09000		0.42	0.00	250.00
JFRA On 01/02/2007 jFra	7.50	Call		2985.00000	2973	0.42	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1543.00000	1532	0.42	0.00	0.00
JFRA On 03/05/2007 jFra			8.23900	8.38300		0.47	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		3840.00000	3600	0.47	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1683.00000	1794	0.47	0.00	0.00
JFRA On 02/08/2007 jFra			8.42200	8.59600		0.51	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4588.00000	4288	0.51	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1913.00000	2037	0.51	0.00	0.00
JFRA On 01/11/2007 jFra			8.53200	8.71000		0.54	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		5229.00000	4898	0.54	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2056.00000	2189	0.54	0.00	0.00
JN02 On 04/08/2005 jNote			7.43000	7.46600		2.74	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		4577.00000	4197	2.74	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		5201.00000	5496	2.74	0.00	0.00
JN02 On 03/11/2005 jNote			7.62300	7.68000		2.99	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		9777.00000	9123	2.99	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		6468.00000	6860	2.99	0.00	0.00
JN05 On 04/08/2005 jNote			8.22500	8.28400		6.01	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		17464.00000	15785	6.01	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		5823.00000	6549	6.01	0.00	0.00
JN05 On 03/11/2005 jNote			8.34700	8.40700		6.18	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		26050.00000	24379	6.18	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		9430.00000	10187	6.18	0.00	0.00
JN10 On 04/08/2005 jNote			8.50000	8.55100		9.35	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		41159.00000	38349	9.35	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		4054.00000	4600	9.35	0.00	0.00
JN10 On 03/11/2005 jNote			8.56100	8.61400		9.61	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		50945.00000	48288	9.61	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		9775.00000	10580	9.61	0.00	0.00
JROD On 31/05/2005 jRod			6.98800	6.98900		0.00	0.00	0.00
JROD On 30/06/2005 jRod			6.87800	6.88400		0.00	0.00	0.00
JROD On 29/07/2005 jRod			6.87700	6.88000		0.00	0.00	0.00
JROD On 31/08/2005 jRod			6.97100	6.97000		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.92200	6.91900		0.00	0.00	0.00
JROD On 31/10/2005 jRod			6.91400	6.91300		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			6.96500	6.96600		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.93800	6.94000		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.94500	6.94800		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.98400	6.98600		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.97400	6.97500		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.98500	6.98500		0.00	0.00	0.00
JROD On 31/05/2006 jRod			7.01500	7.01400		0.00	0.00	0.00
R152 On 04/08/2005 Bond Future			6.69900	6.75100		0.57	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		5529.00000	5809	0.57	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		25.00000	17	0.57	0.00	0.00
R152 On 03/11/2005 Bond Future			6.58100	6.66200		0.39	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		1234.00000	1358	0.39	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		959.00000	831	0.39	0.00	0.00
R153 On 04/08/2005 Bond Future			7.98500	8.06100		5.20	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Call		16487.00000	18578	5.20	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Put		7842.00000	6434	5.20	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Call		5940.00000	6960	5.20	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		20341.00000	17862	5.20	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Call		33223.00000	36197	5.20	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Put		2087.00000	1562	5.20	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Call		43097.00000	46329	5.20	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Put		919.00000	652	5.20	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Call		53449.00000	56828	5.20	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Put		361.00000	241	5.20	0.00	0.00
R153 On 03/11/2005 Bond Future			8.06000	8.14000		5.33	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		10241.00000	11364	5.33	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		27465.00000	25080	5.33	0.00	0.00
R157 On 04/08/2005 Bond Future			8.42200	8.49600		8.10	0.00	1.00
R157 On 04/08/2005 Bond Future	8.25	Call		12891.00000	15205	8.75	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Put		33199.00000	29449	8.75	0.00	200.00
R157 On 04/08/2005 Bond Future	8.00	Call		6502.00000	7937	8.47	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		47886.00000	43257	8.47	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Call		34374.00000	38219	9.24	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		13841.00000	11622	9.24	0.00	400.00
R157 On 04/08/2005 Bond Future	9.00	Call		48649.00000	53203	9.50	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		8331.00000	6821	9.50	0.00	500.00
R157 On 04/08/2005 Bond Future	9.25	Call		64533.00000	69635	9.78	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Put		4839.00000	3877	9.78	0.00	100.00
R157 On 04/08/2005 Bond Future	7.75	Call		2757.00000	3513	8.21	0.00	200.00
R157 On 04/08/2005 Bond Future	7.75	Put		65668.00000	60360	8.21	0.00	0.00
R157 On 03/11/2005 Bond Future			8.48500	8.56200		8.37	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		13066.00000	14640	8.37	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		58916.00000	54333	8.37	0.00	0.00
R186 On 04/08/2005 Bond Future			7.86700	7.92900		17.46	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		11276.00000	12566	17.46	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		98994.00000	92642	17.46	0.00	0.00
R186 On 03/11/2005 Bond Future			7.89100	7.95400		17.33	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		27354.00000	29293	17.33	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		117572.00000	111820	17.33	0.00	0.00
R194 On 04/08/2005 Bond Future			7.59200	7.67100		3.31	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		4681.00000	5376	3.31	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		8726.00000	7555	3.31	0.00	0.00
R194 On 03/11/2005 Bond Future			7.68000	7.76700		3.28	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		6835.00000	7510	3.28	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		12574.00000	11383	3.28	0.00	0.00
R201 On 04/08/2005 Bond Future			8.46300	8.53200		8.53	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		4162.00000	4942	8.53	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		39080.00000	35418	8.53	0.00	0.00
R201 On 03/11/2005 Bond Future			8.52400	8.59600		8.41	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		9518.00000	10604	8.41	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		47828.00000	44384	8.41	0.00	0.00
R203 On 04/08/2005 Bond Future			8.46000	8.52900		10.60	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		5699.00000	6667	10.60	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		45662.00000	41539	10.60	0.00	0.00
R203 On 03/11/2005 Bond Future			8.51200	8.58200		10.94	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		12870.00000	14164	10.94	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		56191.00000	52408	10.94	0.00	0.00
R204 On 04/08/2005 Bond Future			8.44400	8.51700		11.99	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Call		12200.00000	14035	11.99	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Put		32978.00000	29193	11.99	0.00	0.00
R204 On 03/11/2005 Bond Future			8.49100	8.56700		11.88	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		21104.00000	23172	11.88	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		45462.00000	41767	11.88	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