

# Daily MTM Report

Daily summary for 26/05/2005

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			6.81400	6.79800			0.00	0.00
R153 On 31/08/2010 Bond			7.97500	7.94000			0.00	0.00
R157 On 15/09/2015 Bond			8.42000	8.38000			0.00	0.00
R186 On 21/12/2026 Bond			7.90000	7.85000			0.00	0.00
R194 On 28/02/2008 Bond			7.56000	7.55000			0.00	0.00
R201 On 21/12/2014 Bond			8.46000	8.42000			0.00	0.00
R203 On 15/09/2017 Bond			8.47000	8.42500			0.00	0.00
R204 On 21/12/2018 Bond			8.46000	8.41000			0.00	0.00
<b>Total for j-Bonds:</b>							<b>0.00</b>	<b>0.00</b>

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## Derivatives

GOVI On 04/08/2005 jGovi			218.98500	219.40900		11.94	0.00	17.00
GOVI On 04/08/2005 jGovi	224.00	Call		27142.00000	25398	11.94	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		73052.00000	75548	11.94	0.00	0.00
GOVI On 03/11/2005 jGovi			222.73300	223.15700		6.54	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		19785.00000	18223	6.54	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		68215.00000	70893	6.54	0.00	0.00
J152 On 28/02/2006 jSwap			7.09204	7.09230		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.22634	8.22793		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.53244	8.52535		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.19598	8.17070		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.66353	7.66916		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.48952	8.48345		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.50306	8.48868		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.43865	8.42798		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			6.85700	6.85500		0.22	0.00	1,000.00
JFRA On 04/08/2005 jFra	7.25	Call		86.00000	83	0.22	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		1054.00000	1046	0.22	0.00	0.00
JFRA On 03/11/2005 jFra			6.80700	6.81000		0.31	0.00	1,000.00
JFRA On 03/11/2005 jFra	7.25	Call		395.00000	384	0.31	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1474.00000	1470	0.31	0.00	0.00
JFRA On 02/02/2006 jFra			7.01100	7.00200		0.38	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		1001.00000	999	0.38	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1609.00000	1584	0.38	0.00	0.00
JFRA On 04/05/2006 jFra			7.26000	7.26400		0.40	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1912.00000	1897	0.40	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1266.00000	1260	0.40	0.00	0.00
JFRA On 03/08/2006 jFra			7.53100	7.53100		0.42	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2542.00000	2532	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		1243.00000	1233	0.42	0.00	0.00
JFRA On 02/11/2006 jFra			7.83000	7.82000		0.42	0.00	750.00
JFRA On 02/11/2006 jFra	7.00	Call		3165.00000	3166	0.42	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1160.00000	1136	0.42	0.00	0.00
JFRA On 01/02/2007 jFra			8.10000	8.09000		0.42	0.00	250.00
JFRA On 01/02/2007 jFra	7.50	Call		2973.00000	2976	0.42	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1532.00000	1510	0.42	0.00	0.00
JFRA On 03/05/2007 jFra			8.23100	8.23900		0.46	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		3600.00000	3554	0.46	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1794.00000	1768	0.46	0.00	0.00
JFRA On 02/08/2007 jFra			8.40700	8.42200		0.51	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4288.00000	4236	0.51	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2037.00000	2021	0.51	0.00	0.00
JFRA On 01/11/2007 jFra			8.51800	8.53200		0.54	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4898.00000	4849	0.54	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2189.00000	2178	0.54	0.00	0.00
JN02 On 04/08/2005 jNote			7.43100	7.43000		2.72	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		4197.00000	4152	2.72	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		5496.00000	5415	2.72	0.00	0.00
JN02 On 03/11/2005 jNote			7.62300	7.62300		2.97	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		9123.00000	9054	2.97	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		6860.00000	6791	2.97	0.00	0.00
JN05 On 04/08/2005 jNote			8.22300	8.22500		5.97	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		15785.00000	15600	5.97	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		6549.00000	6446	5.97	0.00	0.00
JN05 On 03/11/2005 jNote			8.34500	8.34700		6.15	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		24379.00000	24191	6.15	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		10187.00000	10080	6.15	0.00	0.00
JN10 On 04/08/2005 jNote			8.50800	8.50000		9.29	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		38349.00000	38622	9.29	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		4600.00000	4339	9.29	0.00	0.00
JN10 On 03/11/2005 jNote			8.56900	8.56100		9.56	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		48288.00000	48497	9.56	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		10580.00000	10257	9.56	0.00	0.00
JROD On 31/05/2005 jRod			6.98800	6.98800		0.00	0.00	0.00
JROD On 30/06/2005 jRod			6.87700	6.87800		0.00	0.00	0.00
JROD On 29/07/2005 jRod			6.87600	6.87700		0.00	0.00	0.00
JROD On 31/08/2005 jRod			6.97000	6.97100		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.92000	6.92200		0.00	0.00	0.00
JROD On 31/10/2005 jRod			6.91100	6.91400		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			6.96300	6.96500		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.93600	6.93800		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.94300	6.94500		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.98200	6.98400		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.97200	6.97400		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.98300	6.98500		0.00	0.00	0.00
JROD On 31/05/2006 jRod			7.01400	7.01500		0.00	0.00	0.00
R152 On 04/08/2005 Bond Future			6.72200	6.69900		0.57	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		5809.00000	5682	0.57	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		17.00000	17	0.57	0.00	0.00
R152 On 03/11/2005 Bond Future			6.61100	6.58100		0.39	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		1358.00000	1293	0.39	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		831.00000	859	0.39	0.00	0.00
R153 On 04/08/2005 Bond Future			8.02100	7.98500		5.19	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Call		6960.00000	6291	5.19	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		17862.00000	18852	5.19	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Call		18578.00000	17394	5.19	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Put		6434.00000	6909	5.19	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Call		36197.00000	34680	5.19	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Put		1562.00000	1704	5.19	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Call		46329.00000	44733	5.19	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Put		652.00000	715	5.19	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Call		56828.00000	55193	5.19	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Put		241.00000	266	5.19	0.00	0.00
R153 On 03/11/2005 Bond Future			8.09800	8.06000		5.32	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		11364.00000	10656	5.32	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		25080.00000	26041	5.32	0.00	0.00
R157 On 04/08/2005 Bond Future			8.46300	8.42200		8.07	0.00	1.00
R157 On 04/08/2005 Bond Future	8.25	Call		15205.00000	13744	8.75	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Put		29449.00000	31352	8.75	0.00	200.00
R157 On 04/08/2005 Bond Future	8.00	Call		7937.00000	6992	8.47	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		43257.00000	45676	8.47	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Call		38219.00000	35792	9.24	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		11622.00000	12559	9.24	0.00	400.00
R157 On 04/08/2005 Bond Future	9.00	Call		53203.00000	50413	9.49	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		6821.00000	7395	9.49	0.00	500.00
R157 On 04/08/2005 Bond Future	9.25	Call		69635.00000	66624	9.78	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Put		3877.00000	4230	9.78	0.00	100.00
R157 On 04/08/2005 Bond Future	7.75	Call		3513.00000	2997	8.21	0.00	200.00
R157 On 04/08/2005 Bond Future	7.75	Put		60360.00000	63208	8.21	0.00	0.00
R157 On 03/11/2005 Bond Future			8.52700	8.48500		8.35	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		14640.00000	13477	8.35	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		54333.00000	56534	8.35	0.00	0.00
R186 On 04/08/2005 Bond Future			7.91700	7.86700		17.39	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		12566.00000	10908	17.39	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		92642.00000	97152	17.39	0.00	0.00
R186 On 03/11/2005 Bond Future			7.94300	7.89100		17.27	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		29293.00000	26952	17.27	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		111820.00000	115832	17.27	0.00	0.00
R194 On 04/08/2005 Bond Future			7.60300	7.59200		3.29	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		5376.00000	5183	3.29	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		7555.00000	7622	3.29	0.00	0.00
R194 On 03/11/2005 Bond Future			7.69000	7.68000		3.26	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		7510.00000	7338	3.26	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		11383.00000	11426	3.26	0.00	0.00
R201 On 04/08/2005 Bond Future			8.50400	8.46300		8.51	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		4942.00000	4270	8.51	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		35418.00000	37389	8.51	0.00	0.00
R201 On 03/11/2005 Bond Future			8.56600	8.52400		8.39	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		10604.00000	9741	8.39	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		44384.00000	46167	8.39	0.00	0.00
R203 On 04/08/2005 Bond Future			8.50600	8.46000		10.57	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		6667.00000	5737	10.57	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		41539.00000	44007	10.57	0.00	0.00
R203 On 03/11/2005 Bond Future			8.55900	8.51200		10.91	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		14164.00000	12970	10.91	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		52408.00000	54627	10.91	0.00	0.00
R204 On 04/08/2005 Bond Future			8.49500	8.44400		11.96	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Call		14035.00000	12353	11.96	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Put		29193.00000	31443	11.96	0.00	0.00
R204 On 03/11/2005 Bond Future			8.54300	8.49100		11.84	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		23172.00000	21354	11.84	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		41767.00000	43897	11.84	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**