



# Daily MTM Report

Daily summary for 27/05/2005

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			6.77800	6.81400			0.00	0.00
R153 On 31/08/2010 Bond			7.89000	7.97500			0.00	0.00
R157 On 15/09/2015 Bond			8.34000	8.42000			0.00	0.00
R186 On 21/12/2026 Bond			7.85000	7.90000			0.00	0.00
R194 On 28/02/2008 Bond			7.47000	7.56000			0.00	0.00
R201 On 21/12/2014 Bond			8.38500	8.46000			0.00	0.00
R203 On 15/09/2017 Bond			8.39000	8.47000			0.00	0.00
R204 On 21/12/2018 Bond			8.38000	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			219.82500	218.98500		11.78	0.00	17.00
GOVI On 04/08/2005 jGovi	224.00	Call		25398.00000	27470	11.78	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		75548.00000	69220	11.78	0.00	0.00
GOVI On 03/11/2005 jGovi			223.57600	222.73300		6.50	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		18223.00000	20580	6.50	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		70893.00000	64820	6.50	0.00	0.00
J152 On 28/02/2006 jSwap			7.07177	7.09204		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.14673	8.22634		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.46135	8.53244		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.12472	8.19598		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.58687	7.66353		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.42354	8.48952		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.42725	8.50306		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.36708	8.43865		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			6.84000	6.85700		0.22	0.00	1,000.00
JFRA On 04/08/2005 jFra	7.25	Call		83.00000	70	0.22	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		1046.00000	1075	0.22	0.00	0.00
JFRA On 03/11/2005 jFra			6.76200	6.80700		0.30	0.00	1,000.00
JFRA On 03/11/2005 jFra	7.25	Call		384.00000	341	0.30	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1470.00000	1537	0.30	0.00	0.00
JFRA On 02/02/2006 jFra			6.92600	7.01100		0.38	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		999.00000	897	0.38	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1584.00000	1691	0.38	0.00	0.00
JFRA On 04/05/2006 jFra			7.18900	7.26000		0.40	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1897.00000	1783	0.40	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1260.00000	1320	0.40	0.00	0.00
JFRA On 03/08/2006 jFra			7.32000	7.53100		0.41	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2532.00000	2208	0.41	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		1233.00000	1425	0.41	0.00	0.00
JFRA On 02/11/2006 jFra			7.45000	7.83000		0.41	0.00	750.00
JFRA On 02/11/2006 jFra	7.00	Call		3166.00000	2577	0.41	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1136.00000	1476	0.41	0.00	0.00
JFRA On 01/02/2007 jFra			8.00000	8.10000		0.42	0.00	250.00
JFRA On 01/02/2007 jFra	7.50	Call		2976.00000	2819	0.42	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1510.00000	1597	0.42	0.00	0.00
JFRA On 03/05/2007 jFra			8.22600	8.23100		0.46	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		3554.00000	3513	0.46	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1768.00000	1739	0.46	0.00	0.00
JFRA On 02/08/2007 jFra			8.62400	8.40700		0.50	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4236.00000	4539	0.50	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2021.00000	1795	0.50	0.00	0.00
JFRA On 01/11/2007 jFra			8.57300	8.51800		0.54	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4849.00000	4939	0.54	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2178.00000	2122	0.54	0.00	0.00
JN02 On 04/08/2005 jNote			7.31900	7.43100		2.70	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		4152.00000	3203	2.70	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		5415.00000	6542	2.70	0.00	0.00
JN02 On 03/11/2005 jNote			7.53600	7.62300		2.95	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		9054.00000	8123	2.95	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		6791.00000	7460	2.95	0.00	0.00
JN05 On 04/08/2005 jNote			8.13700	8.22300		5.94	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		15600.00000	13335	5.94	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		6446.00000	7702	5.94	0.00	0.00
JN05 On 03/11/2005 jNote			8.25300	8.34500		6.11	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		24191.00000	21767	6.11	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		10080.00000	11400	6.11	0.00	0.00
JN10 On 04/08/2005 jNote			8.43400	8.50800		9.25	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		38622.00000	34657	9.25	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		4339.00000	5266	9.25	0.00	0.00
JN10 On 03/11/2005 jNote			8.49300	8.56900		9.51	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		48497.00000	44795	9.51	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		10257.00000	11542	9.51	0.00	0.00
JROD On 31/05/2005 jRod			6.99000	6.98800		0.00	0.00	0.00
JROD On 30/06/2005 jRod			6.87800	6.87700		0.00	0.00	0.00
JROD On 29/07/2005 jRod			6.87700	6.87600		0.00	0.00	0.00
JROD On 31/08/2005 jRod			6.96900	6.97000		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.91700	6.92000		0.00	0.00	0.00
JROD On 31/10/2005 jRod			6.90800	6.91100		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			6.95800	6.96300		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.93000	6.93600		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.93300	6.94300		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.97200	6.98200		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.95700	6.97200		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.96400	6.98300		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.99500	7.01400		0.00	0.00	0.00
R152 On 04/08/2005 Bond Future			6.67600	6.72200		0.56	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		5682.00000	5930	0.56	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		17.00000	11	0.56	0.00	0.00
R152 On 03/11/2005 Bond Future			6.54900	6.61100		0.38	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		1293.00000	1387	0.38	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		859.00000	759	0.38	0.00	0.00
R153 On 04/08/2005 Bond Future			7.93200	8.02100		5.16	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Call		17394.00000	20021	5.16	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Put		6909.00000	5429	5.16	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Call		6291.00000	7626	5.16	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		18852.00000	16080	5.16	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Call		34680.00000	38285	5.16	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Put		1704.00000	1202	5.16	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Call		44733.00000	48598	5.16	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Put		715.00000	473	5.16	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Call		55193.00000	59198	5.16	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Put		266.00000	164	5.16	0.00	0.00
R153 On 03/11/2005 Bond Future			8.00400	8.09800		5.29	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		10656.00000	12077	5.29	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		26041.00000	23330	5.29	0.00	0.00
R157 On 04/08/2005 Bond Future			8.38000	8.46300		8.02	0.00	1.00
R157 On 04/08/2005 Bond Future	8.25	Call		13744.00000	16345	8.75	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Put		31352.00000	27129	8.75	0.00	200.00
R157 On 04/08/2005 Bond Future	8.00	Call		6992.00000	8638	8.48	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		45676.00000	40498	8.48	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Call		35792.00000	40363	9.24	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		12559.00000	10306	9.24	0.00	400.00
R157 On 04/08/2005 Bond Future	9.00	Call		50413.00000	55780	9.51	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		7395.00000	5938	9.51	0.00	500.00
R157 On 04/08/2005 Bond Future	9.25	Call		66624.00000	72522	9.79	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Put		4230.00000	3304	9.79	0.00	100.00
R157 On 04/08/2005 Bond Future	7.75	Call		2997.00000	3851	8.21	0.00	200.00
R157 On 04/08/2005 Bond Future	7.75	Put		63208.00000	57238	8.21	0.00	0.00
R157 On 03/11/2005 Bond Future			8.44100	8.52700		8.29	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		13477.00000	15363	8.29	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		56534.00000	51521	8.29	0.00	0.00
R186 On 04/08/2005 Bond Future			7.86600	7.91700		17.29	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		10908.00000	11885	17.29	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		97152.00000	91838	17.29	0.00	0.00
R186 On 03/11/2005 Bond Future			7.89100	7.94300		17.17	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		26952.00000	28458	17.17	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		115832.00000	110986	17.17	0.00	0.00
R194 On 04/08/2005 Bond Future			7.50500	7.60300		3.25	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		5183.00000	6144	3.25	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		7622.00000	6262	3.25	0.00	0.00
R194 On 03/11/2005 Bond Future			7.58400	7.69000		3.23	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		7338.00000	8239	3.23	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		11426.00000	10048	3.23	0.00	0.00
R201 On 04/08/2005 Bond Future			8.42600	8.50400		8.46	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		4270.00000	5230	8.46	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		37389.00000	33314	8.46	0.00	0.00
R201 On 03/11/2005 Bond Future			8.48600	8.56600		8.34	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		9741.00000	11033	8.34	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		46167.00000	42411	8.34	0.00	0.00
R203 On 04/08/2005 Bond Future			8.42300	8.50600		10.50	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		5737.00000	6990	10.50	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		44007.00000	39118	10.50	0.00	0.00
R203 On 03/11/2005 Bond Future			8.47500	8.55900		10.83	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		12970.00000	14594	10.83	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		54627.00000	50140	10.83	0.00	0.00
R204 On 04/08/2005 Bond Future			8.41200	8.49500		11.88	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Call		12353.00000	14569	11.88	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Put		31443.00000	27249	11.88	0.00	0.00
R204 On 03/11/2005 Bond Future			8.45900	8.54300		11.77	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		21354.00000	23742	11.77	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		43897.00000	39895	11.77	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**