



Daily MTM Report

Daily summary for 30/05/2005

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			6.79000	6.77800			0.00	0.00
R153 On 31/08/2010 Bond			7.93000	7.89000			0.00	0.00
R157 On 15/09/2015 Bond			8.39000	8.34000			0.00	0.00
R186 On 21/12/2026 Bond			7.91000	7.85000			0.00	0.00
R194 On 28/02/2008 Bond			7.50000	7.47000			0.00	0.00
R201 On 21/12/2014 Bond			8.43000	8.38500			0.00	0.00
R203 On 15/09/2017 Bond			8.44000	8.39000			0.00	0.00
R204 On 21/12/2018 Bond			8.43000	8.38000			0.00	0.00
Total for j-Bonds:							0.00	0.00

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Derivatives

GOVI On 04/08/2005 jGovi			219.31500	219.82500		11.80	0.00	17.00
GOVI On 04/08/2005 jGovi	224.00	Call		27470.00000	24813	11.80	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		69220.00000	71663	11.80	0.00	0.00
GOVI On 03/11/2005 jGovi			223.06700	223.57600		6.47	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		20580.00000	18453	6.47	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		64820.00000	67783	6.47	0.00	0.00
J152 On 28/02/2006 jSwap			7.06189	7.07177		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.16093	8.14673		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.48366	8.46135		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.17553	8.12472		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.59407	7.58687		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.44188	8.42354		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.46642	8.42725		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.40918	8.36708		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			6.83000	6.84000		0.22	0.00	1,000.00
JFRA On 04/08/2005 jFra	7.25	Call		70.00000	61	0.22	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		1075.00000	1090	0.22	0.00	0.00
JFRA On 03/11/2005 jFra			6.74200	6.76200		0.30	0.00	1,000.00
JFRA On 03/11/2005 jFra	7.25	Call		341.00000	315	0.30	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1537.00000	1560	0.30	0.00	0.00
JFRA On 02/02/2006 jFra			6.92200	6.92600		0.38	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		897.00000	880	0.38	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1691.00000	1683	0.38	0.00	0.00
JFRA On 04/05/2006 jFra			7.16400	7.18900		0.40	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1783.00000	1731	0.40	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1320.00000	1330	0.40	0.00	0.00
JFRA On 03/08/2006 jFra			7.43300	7.32000		0.42	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2208.00000	2380	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		1425.00000	1320	0.42	0.00	0.00
JFRA On 02/11/2006 jFra			7.73000	7.45000		0.42	0.00	750.00
JFRA On 02/11/2006 jFra	7.00	Call		2577.00000	3023	0.42	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1476.00000	1237	0.42	0.00	0.00
JFRA On 01/02/2007 jFra			7.98000	8.00000		0.42	0.00	250.00
JFRA On 01/02/2007 jFra	7.50	Call		2819.00000	2785	0.42	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1597.00000	1612	0.42	0.00	0.00
JFRA On 03/05/2007 jFra			8.17500	8.22600		0.45	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		3513.00000	3400	0.45	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1739.00000	1752	0.45	0.00	0.00
JFRA On 02/08/2007 jFra			8.35000	8.62400		0.49	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4539.00000	4054	0.49	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1795.00000	1977	0.49	0.00	0.00
JFRA On 01/11/2007 jFra			8.47200	8.57300		0.53	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4939.00000	4691	0.53	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2122.00000	2139	0.53	0.00	0.00
JN02 On 04/08/2005 jNote			7.35100	7.31900		2.69	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		3203.00000	3326	2.69	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		6542.00000	6076	2.69	0.00	0.00
JN02 On 03/11/2005 jNote			7.53800	7.53600		2.93	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		8123.00000	8024	2.93	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		7460.00000	7324	2.93	0.00	0.00
JN05 On 04/08/2005 jNote			8.15200	8.13700		5.91	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		13335.00000	13425	5.91	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		7702.00000	7175	5.91	0.00	0.00
JN05 On 03/11/2005 jNote			8.27200	8.25300		6.08	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		21767.00000	22012	6.08	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		11400.00000	10866	6.08	0.00	0.00
JN10 On 04/08/2005 jNote			8.45700	8.43400		9.20	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		34657.00000	35524	9.20	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		5266.00000	4598	9.20	0.00	0.00
JN10 On 03/11/2005 jNote			8.51800	8.49300		9.45	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		44795.00000	45636	9.45	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		11542.00000	10726	9.45	0.00	0.00
JROD On 31/05/2005 jRod			6.99000	6.99000		0.00	0.00	0.00
JROD On 30/06/2005 jRod			6.87100	6.87800		0.00	0.00	0.00
JROD On 29/07/2005 jRod			6.87000	6.87700		0.00	0.00	0.00
JROD On 31/08/2005 jRod			6.96000	6.96900		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.91600	6.91700		0.00	0.00	0.00
JROD On 31/10/2005 jRod			6.90600	6.90800		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			6.95200	6.95800		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.92600	6.93000		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.92900	6.93300		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.95900	6.97200		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.95200	6.95700		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.95800	6.96400		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.99000	6.99500		0.00	0.00	0.00
R152 On 04/08/2005 Bond Future			6.69500	6.67600		0.56	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		5930.00000	5824	0.56	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		11.00000	10	0.56	0.00	0.00
R152 On 03/11/2005 Bond Future			6.56700	6.54900		0.38	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		1387.00000	1344	0.38	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		759.00000	772	0.38	0.00	0.00
R153 On 04/08/2005 Bond Future			7.97300	7.93200		5.14	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Call		7626.00000	6656	5.14	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		16080.00000	17005	5.14	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Call		20021.00000	18467	5.14	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Put		5429.00000	5769	5.14	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Call		38285.00000	36452	5.14	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Put		1202.00000	1263	5.14	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Call		48598.00000	46722	5.14	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Put		473.00000	491	5.14	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Call		59198.00000	57307	5.14	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Put		164.00000	167	5.14	0.00	0.00
R153 On 03/11/2005 Bond Future			8.04700	8.00400		5.27	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		12077.00000	11139	5.27	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		23330.00000	24285	5.27	0.00	0.00
R157 On 04/08/2005 Bond Future			8.43100	8.38000		8.00	0.00	1.00
R157 On 04/08/2005 Bond Future	8.25	Call		16345.00000	14166	8.75	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Put		27129.00000	29149	8.75	0.00	200.00
R157 On 04/08/2005 Bond Future	8.00	Call		8638.00000	7156	8.47	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		40498.00000	43215	8.47	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Call		40363.00000	36990	9.24	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		10306.00000	11132	9.24	0.00	400.00
R157 On 04/08/2005 Bond Future	9.00	Call		55780.00000	52024	9.50	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		5938.00000	6381	9.50	0.00	500.00
R157 On 04/08/2005 Bond Future	9.25	Call		72522.00000	68546	9.78	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Put		3304.00000	3527	9.78	0.00	100.00
R157 On 04/08/2005 Bond Future	7.75	Call		3851.00000	3027	8.21	0.00	200.00
R157 On 04/08/2005 Bond Future	7.75	Put		57238.00000	60613	8.21	0.00	0.00
R157 On 03/11/2005 Bond Future			8.49400	8.44100		8.27	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		15363.00000	13696	8.27	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		51521.00000	54111	8.27	0.00	0.00
R186 On 04/08/2005 Bond Future			7.92700	7.86600		17.19	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		11885.00000	9571	17.19	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		91838.00000	97042	17.19	0.00	0.00
R186 On 03/11/2005 Bond Future			7.95300	7.89100		17.08	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		28458.00000	25390	17.08	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		110986.00000	115486	17.08	0.00	0.00
R194 On 04/08/2005 Bond Future			7.53700	7.50500		3.24	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		6144.00000	5625	3.24	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		6262.00000	6502	3.24	0.00	0.00
R194 On 03/11/2005 Bond Future			7.61700	7.58400		3.22	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		8239.00000	7794	3.22	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		10048.00000	10314	3.22	0.00	0.00
R201 On 04/08/2005 Bond Future			8.47200	8.42600		8.44	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		5230.00000	4286	8.44	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		33314.00000	35343	8.44	0.00	0.00
R201 On 03/11/2005 Bond Future			8.53300	8.48600		8.32	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		11033.00000	9915	8.32	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		42411.00000	44262	8.32	0.00	0.00
R203 On 04/08/2005 Bond Future			8.47400	8.42300		10.45	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		6990.00000	5703	10.45	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		39118.00000	41611	10.45	0.00	0.00
R203 On 03/11/2005 Bond Future			8.52700	8.47500		10.79	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		14594.00000	13075	10.79	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		50140.00000	52410	10.79	0.00	0.00
R204 On 04/08/2005 Bond Future			8.46300	8.41200		11.82	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Call		14569.00000	12494	11.82	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Put		27249.00000	29119	11.82	0.00	0.00
R204 On 03/11/2005 Bond Future			8.51100	8.45900		11.72	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		23742.00000	21653	11.72	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		39895.00000	41768	11.72	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