



# Daily MTM Report

Daily summary for 31/05/2005

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			6.80100	6.79000			0.00	0.00
R153 On 31/08/2010 Bond			7.98500	7.93000			0.00	0.00
R157 On 15/09/2015 Bond			8.45500	8.39000			0.00	0.00
R186 On 21/12/2026 Bond			7.98000	7.91000			0.00	0.00
R194 On 28/02/2008 Bond			7.55000	7.50000			0.00	0.00
R201 On 21/12/2014 Bond			8.50500	8.43000			0.00	0.00
R203 On 15/09/2017 Bond			8.50000	8.44000			0.00	0.00
R204 On 21/12/2018 Bond			8.49500	8.43000			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			218.62700	219.31500		11.90	0.00	17.00
GOVI On 04/08/2005 jGovi	224.00	Call		24813.00000	22546	11.90	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		71663.00000	76276	11.90	0.00	0.00
GOVI On 03/11/2005 jGovi			222.36900	223.06700		6.52	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		18453.00000	16555	6.52	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		67783.00000	72865	6.52	0.00	0.00
J152 On 28/02/2006 jSwap			7.08874	7.06189		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.22894	8.16093		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.56589	8.48366		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.24787	8.17553		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.66034	7.59407		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.52498	8.44188		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.54894	8.46642		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.48995	8.40918		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			6.86300	6.83000		0.22	0.00	1,000.00
JFRA On 04/08/2005 jFra	7.25	Call		61.00000	70	0.22	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		1090.00000	1019	0.22	0.00	0.00
JFRA On 03/11/2005 jFra			6.80200	6.74200		0.30	0.00	1,000.00
JFRA On 03/11/2005 jFra	7.25	Call		315.00000	355	0.30	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1560.00000	1454	0.30	0.00	0.00
JFRA On 02/02/2006 jFra			6.98700	6.92200		0.38	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		880.00000	952	0.38	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1683.00000	1596	0.38	0.00	0.00
JFRA On 04/05/2006 jFra			7.23300	7.16400		0.40	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1731.00000	1841	0.40	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1330.00000	1271	0.40	0.00	0.00
JFRA On 03/08/2006 jFra			7.51800	7.43300		0.42	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2380.00000	2523	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		1320.00000	1256	0.42	0.00	0.00
JFRA On 02/11/2006 jFra			7.82000	7.73000		0.43	0.00	750.00
JFRA On 02/11/2006 jFra	7.00	Call		3023.00000	3194	0.43	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1237.00000	1189	0.43	0.00	0.00
JFRA On 01/02/2007 jFra			8.07000	7.98000		0.42	0.00	250.00
JFRA On 01/02/2007 jFra	7.50	Call		2785.00000	2944	0.42	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1612.00000	1551	0.42	0.00	0.00
JFRA On 03/05/2007 jFra			8.27500	8.17500		0.46	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		3400.00000	3574	0.46	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1752.00000	1681	0.46	0.00	0.00
JFRA On 02/08/2007 jFra			8.44600	8.35000		0.50	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4054.00000	4229	0.50	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1977.00000	1920	0.50	0.00	0.00
JFRA On 01/11/2007 jFra			8.57000	8.47200		0.53	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4691.00000	4890	0.53	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2139.00000	2083	0.53	0.00	0.00
JN02 On 04/08/2005 jNote			7.42400	7.35100		2.72	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		3326.00000	3917	2.72	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		6076.00000	5319	2.72	0.00	0.00
JN02 On 03/11/2005 jNote			7.61900	7.53800		2.97	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		8024.00000	8874	2.97	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		7324.00000	6684	2.97	0.00	0.00
JN05 On 04/08/2005 jNote			8.22700	8.15200		5.97	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		13425.00000	15351	5.97	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		7175.00000	6034	5.97	0.00	0.00
JN05 On 03/11/2005 jNote			8.34900	8.27200		6.15	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		22012.00000	24074	6.15	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		10866.00000	9799	6.15	0.00	0.00
JN10 On 04/08/2005 jNote			8.54300	8.45700		9.31	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		35524.00000	40154	9.31	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		4598.00000	3538	9.31	0.00	0.00
JN10 On 03/11/2005 jNote			8.60600	8.51800		9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		45636.00000	49997	9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		10726.00000	9305	9.57	0.00	0.00
JROD On 31/05/2005 jRod			6.70000	6.99000		0.00	0.00	0.00
JROD On 30/06/2005 jRod			6.87000	6.87100		0.00	0.00	0.00
JROD On 29/07/2005 jRod			6.86900	6.87000		0.00	0.00	0.00
JROD On 31/08/2005 jRod			6.86900	6.96000		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.91600	6.91600		0.00	0.00	0.00
JROD On 31/10/2005 jRod			6.90900	6.90600		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			6.90900	6.95200		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.93300	6.92600		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.93600	6.92900		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.94300	6.95900		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.95800	6.95200		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.96400	6.95800		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.97600	6.99000		0.00	0.00	0.00
R152 On 04/08/2005 Bond Future			6.71100	6.69500		0.56	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		5824.00000	5736	0.56	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		10.00000	10	0.56	0.00	0.00
R152 On 03/11/2005 Bond Future			6.59200	6.56700		0.38	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		1344.00000	1295	0.38	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		772.00000	801	0.38	0.00	0.00
R153 On 04/08/2005 Bond Future			8.03000	7.97300		5.19	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Call		6656.00000	5773	5.19	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		17005.00000	18748	5.19	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Call		18467.00000	16734	5.19	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Put		5769.00000	6663	5.19	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Call		36452.00000	34107	5.19	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Put		1263.00000	1545	5.19	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Call		46722.00000	44224	5.19	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Put		491.00000	620	5.19	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Call		57307.00000	54731	5.19	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Put		167.00000	218	5.19	0.00	0.00
R153 On 03/11/2005 Bond Future			8.10800	8.04700		5.33	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		11139.00000	10255	5.33	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		24285.00000	26078	5.33	0.00	0.00
R157 On 04/08/2005 Bond Future			8.49700	8.43100		8.09	0.00	1.00
R157 On 04/08/2005 Bond Future	8.25	Call		14166.00000	12018	8.76	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Put		29149.00000	32408	8.76	0.00	200.00
R157 On 04/08/2005 Bond Future	8.00	Call		7156.00000	5812	8.47	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		43215.00000	47278	8.47	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Call		36990.00000	33223	9.25	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		11132.00000	12772	9.25	0.00	400.00
R157 On 04/08/2005 Bond Future	9.00	Call		52024.00000	47623	9.49	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		6381.00000	7387	9.49	0.00	500.00
R157 On 04/08/2005 Bond Future	9.25	Call		68546.00000	63749	9.78	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Put		3527.00000	4137	9.78	0.00	100.00
R157 On 04/08/2005 Bond Future	7.75	Call		3027.00000	2345	8.22	0.00	200.00
R157 On 04/08/2005 Bond Future	7.75	Put		60613.00000	65338	8.22	0.00	0.00
R157 On 03/11/2005 Bond Future			8.56300	8.49400		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		13696.00000	12337	8.37	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		54111.00000	58267	8.37	0.00	0.00
R186 On 04/08/2005 Bond Future			7.99800	7.92700		17.28	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		9571.00000	7965	17.28	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		97042.00000	104102	17.28	0.00	0.00
R186 On 03/11/2005 Bond Future			8.02600	7.95300		17.17	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		25390.00000	22987	17.17	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		115486.00000	121907	17.17	0.00	0.00
R194 On 04/08/2005 Bond Future			7.59100	7.53700		3.27	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		5625.00000	5041	3.27	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		6502.00000	7196	3.27	0.00	0.00
R194 On 03/11/2005 Bond Future			7.67700	7.61700		3.25	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		7794.00000	7284	3.25	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		10314.00000	11093	3.25	0.00	0.00
R201 On 04/08/2005 Bond Future			8.54800	8.47200		8.55	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		4286.00000	3405	8.55	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		35343.00000	39350	8.55	0.00	0.00
R201 On 03/11/2005 Bond Future			8.61200	8.53300		8.42	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		9915.00000	8745	8.42	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		44262.00000	48058	8.42	0.00	0.00
R203 On 04/08/2005 Bond Future			8.53500	8.47400		10.56	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		5703.00000	4803	10.56	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		41611.00000	45207	10.56	0.00	0.00
R203 On 03/11/2005 Bond Future			8.58900	8.52700		10.88	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		13075.00000	11900	10.88	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		52410.00000	55727	10.88	0.00	0.00
R204 On 04/08/2005 Bond Future			8.52900	8.46300		11.94	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Call		12494.00000	10710	11.94	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Put		29119.00000	32408	11.94	0.00	0.00
R204 On 03/11/2005 Bond Future			8.57900	8.51100		11.82	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		21653.00000	19765	11.82	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		41768.00000	45028	11.82	0.00	0.00

<b>Total for Derivatives:</b>							<b>0.00</b>	<b>4,418.00</b>
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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**