



# Daily MTM Report

Daily summary for 15/06/2005

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			6.79500	6.78900			0.00	0.00
R153 On 31/08/2010 Bond			7.69000	7.71000			0.00	0.00
R157 On 15/09/2015 Bond			8.10000	8.12000			0.00	0.00
R186 On 21/12/2026 Bond			7.72000	7.72000			0.00	0.00
R194 On 28/02/2008 Bond			7.38000	7.40000			0.00	0.00
R201 On 21/12/2014 Bond			8.14500	8.16500			0.00	0.00
R203 On 15/09/2017 Bond			8.15000	8.17500			0.00	0.00
R204 On 21/12/2018 Bond			8.14000	8.16000			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			220.12100	221.80100		11.87	0.00	17.00
GOVI On 04/08/2005 jGovi	224.00	Call		29980.00000	22552	11.87	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		51970.00000	61342	11.87	0.00	0.00
GOVI On 03/11/2005 jGovi			223.90200	225.61800		6.74	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		27339.00000	20727	6.74	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		51159.00000	61707	6.74	0.00	0.00
J152 On 28/02/2006 jSwap			7.09578	7.09409		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.91355	7.93259		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.17018	8.18737		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.07607	7.88664		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.50582	7.52949		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.47864	8.16170		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.14118	8.16668		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.37110	8.12812		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			6.95400	6.95400		0.00	0.00	0.00
JFRA On 04/08/2005 jFra			6.91000	6.90600		0.20	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Call		49.00000	48	0.20	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		893.00000	881	0.20	0.00	0.00
JFRA On 03/11/2005 jFra			6.80900	6.80600		0.28	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		296.00000	288	0.28	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1385.00000	1369	0.28	0.00	0.00
JFRA On 02/02/2006 jFra			6.90800	6.91900		0.36	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		800.00000	778	0.36	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1611.00000	1616	0.36	0.00	0.00
JFRA On 04/05/2006 jFra			7.08400	7.10200		0.39	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1605.00000	1569	0.39	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1355.00000	1363	0.39	0.00	0.00
JFRA On 03/08/2006 jFra			7.31200	7.34100		0.41	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2193.00000	2137	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		1358.00000	1373	0.41	0.00	0.00
JFRA On 02/11/2006 jFra			7.56700	7.56400		0.41	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2715.00000	2709	0.41	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1335.00000	1322	0.41	0.00	0.00
JFRA On 01/02/2007 jFra			7.79200	7.89500		0.41	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		2639.00000	2476	0.41	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1673.00000	1762	0.41	0.00	0.00
JFRA On 03/05/2007 jFra			7.97900	8.00900		0.45	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		3173.00000	3097	0.45	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1928.00000	1925	0.45	0.00	0.00
JFRA On 02/08/2007 jFra			8.12200	8.21100		0.50	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3896.00000	3739	0.50	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2159.00000	2218	0.50	0.00	0.00
JFRA On 01/11/2007 jFra			8.19200	8.21500		0.54	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4376.00000	4302	0.54	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2498.00000	2485	0.54	0.00	0.00
JN02 On 04/08/2005 jNote			7.27900	7.30000		2.61	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		2375.00000	2163	2.61	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		6058.00000	6248	2.61	0.00	0.00
JN02 On 03/11/2005 jNote			7.42700	7.46000		2.90	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		6911.00000	6531	2.90	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		7648.00000	7876	2.90	0.00	0.00
JN05 On 04/08/2005 jNote			7.89000	7.91100		6.01	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		7325.00000	6799	6.01	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		11000.00000	11343	6.01	0.00	0.00
JN05 On 03/11/2005 jNote			7.97600	7.99700		6.21	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		15507.00000	14910	6.21	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		15632.00000	15900	6.21	0.00	0.00
JN10 On 04/08/2005 jNote			8.12900	8.15100		9.53	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		20019.00000	18869	9.53	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		9683.00000	10031	9.53	0.00	0.00
JN10 On 03/11/2005 jNote			8.17300	8.19600		9.83	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		31761.00000	30581	9.83	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		18387.00000	18766	9.83	0.00	0.00
JROD On 30/06/2005 jRod			6.83400	6.83500		0.00	0.00	0.00
JROD On 29/07/2005 jRod			6.83000	6.83400		0.00	0.00	0.00
JROD On 31/08/2005 jRod			6.92100	6.92300		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.90000	6.90100		0.00	0.00	0.00
JROD On 31/10/2005 jRod			6.87700	6.87800		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.89200	6.89200		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 30/12/2005 jRod			6.88200	6.88300		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.87600	6.87800		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.90300	6.90600		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.90800	6.91200		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.91400	6.92000		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.94600	6.95300		0.00	0.00	0.00
R152 On 04/08/2005 Bond Future			6.72300	6.71700		0.51	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		5694.00000	5661	0.51	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		2.00000	2	0.51	0.00	0.00
R152 On 03/11/2005 Bond Future			6.59300	6.57100		0.36	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		1234.00000	1183	0.36	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		675.00000	693	0.36	0.00	0.00
R153 On 04/08/2005 Bond Future			7.71200	7.73400		5.20	0.00	1.00
R153 On 04/08/2005 Bond Future	7.75	Call		10339.00000	10695	5.20	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		9592.00000	8921	5.20	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Call		26009.00000	26763	5.20	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Put		2217.00000	1943	5.20	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Call		46564.00000	47536	5.20	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Put		280.00000	225	5.20	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Call		57403.00000	58412	5.20	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Put		77.00000	59	5.20	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Call		68253.00000	69275	5.20	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Put		18.00000	13	5.20	0.00	0.00
R153 On 03/11/2005 Bond Future			7.76600	7.78800		5.36	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		15719.00000	16002	5.36	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		17411.00000	16715	5.36	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Call		21593.00000	21987	5.36	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		12207.00000	11622	5.36	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Call		36421.00000	37044	5.36	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		5266.00000	4910	5.36	0.00	0.00
R157 On 04/08/2005 Bond Future			8.12300	8.14400		8.24	0.00	1.00
R157 On 04/08/2005 Bond Future	8.25	Call		23742.00000	25292	9.34	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Put		14860.00000	14641	9.34	0.00	200.00
R157 On 04/08/2005 Bond Future	8.00	Call		12954.00000	14178	9.00	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		25148.00000	24603	9.00	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Call		54044.00000	55830	10.02	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		4321.00000	4338	10.02	0.00	400.00
R157 On 04/08/2005 Bond Future	9.00	Call		71663.00000	73471	10.35	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		2155.00000	2193	10.35	0.00	500.00
R157 On 04/08/2005 Bond Future	9.25	Call		89915.00000	91718	10.67	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Put		1031.00000	1065	10.67	0.00	100.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 04/08/2005 Bond Future	7.75	Call		5860.00000	6671	8.68	0.00	200.00
R157 On 04/08/2005 Bond Future	7.75	Put		39581.00000	38623	8.68	0.00	0.00
R157 On 03/11/2005 Bond Future			8.17100	8.19300		8.55	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		22344.00000	22757	8.55	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		38331.00000	36935	8.55	0.00	0.00
R186 On 04/08/2005 Bond Future			7.72900	7.73000		17.69	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		12494.00000	12056	17.69	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		75431.00000	74866	17.69	0.00	0.00
R186 On 03/11/2005 Bond Future			7.74900	7.74900		17.59	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		32840.00000	32230	17.59	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		97764.00000	97155	17.59	0.00	0.00
R194 On 04/08/2005 Bond Future			7.39900	7.42100		3.19	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		6271.00000	6473	3.19	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		4395.00000	4074	3.19	0.00	0.00
R194 On 03/11/2005 Bond Future			7.45800	7.48200		3.19	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		8773.00000	8935	3.19	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		8384.00000	8029	3.19	0.00	0.00
R201 On 04/08/2005 Bond Future			8.16800	8.18900		8.70	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		8419.00000	8689	8.70	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		21001.00000	19884	8.70	0.00	0.00
R201 On 03/11/2005 Bond Future			8.21600	8.23700		8.62	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		16321.00000	16584	8.62	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		31778.00000	30683	8.62	0.00	0.00
R203 On 04/08/2005 Bond Future			8.16900	8.19500		10.83	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		10571.00000	11010	10.83	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		25554.00000	24013	10.83	0.00	0.00
R203 On 03/11/2005 Bond Future			8.21000	8.23700		11.17	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		20582.00000	21064	11.17	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		38530.00000	36989	11.17	0.00	0.00
R204 On 04/08/2005 Bond Future			8.15800	8.17900		12.23	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Call		21231.00000	21841	12.23	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Put		15602.00000	14538	12.23	0.00	0.00
R204 On 03/11/2005 Bond Future			8.19500	8.21600		12.12	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		32124.00000	32622	12.12	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		29461.00000	28309	12.12	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b>Total for Derivatives:</b>							0.00	1,919.00

**Grand Total:** 0.00 1,919.00