

# Daily MTM Report

Daily summary for 20/06/2005

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			6.80000	6.76300			0.00	0.00
R153 On 31/08/2010 Bond			7.66000	7.58500			0.00	0.00
R157 On 15/09/2015 Bond			8.08500	7.99000			0.00	0.00
R186 On 21/12/2026 Bond			7.70000	7.60500			0.00	0.00
R194 On 28/02/2008 Bond			7.36000	7.28500			0.00	0.00
R201 On 21/12/2014 Bond			8.13500	8.04000			0.00	0.00
R203 On 15/09/2017 Bond			8.13500	8.04500			0.00	0.00
R204 On 21/12/2018 Bond			8.12500	8.03500			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			222.29800	223.28400		11.79	0.00	17.00
GOVI On 04/08/2005 jGovi	224.00	Call		34351.00000	28961	11.79	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		41511.00000	45981	11.79	0.00	0.00
GOVI On 03/11/2005 jGovi			226.13100	227.12400		6.68	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		33198.00000	28345	6.68	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		41958.00000	47035	6.68	0.00	0.00
J152 On 28/02/2006 jSwap			7.09508	7.08391		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.86925	7.82182		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.13813	8.07181		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.06576	7.98163		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.47984	7.43326		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.43320	8.37348		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.13567	8.04827		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.34862	8.27101		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			6.92100	6.90800		0.20	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Call		42.00000	41	0.20	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		881.00000	847	0.20	0.00	0.00
JFRA On 03/11/2005 jFra			6.80400	6.77700		0.28	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		258.00000	268	0.28	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1417.00000	1362	0.28	0.00	0.00
JFRA On 02/02/2006 jFra			6.88400	6.86200		0.36	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		719.00000	732	0.36	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1670.00000	1629	0.36	0.00	0.00
JFRA On 04/05/2006 jFra			7.04000	7.01300		0.39	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1464.00000	1491	0.39	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1432.00000	1393	0.39	0.00	0.00
JFRA On 03/08/2006 jFra			7.26100	7.24200		0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2024.00000	2044	0.40	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		1432.00000	1405	0.40	0.00	0.00
JFRA On 02/11/2006 jFra			7.49400	7.47600		0.41	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2558.00000	2574	0.41	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1393.00000	1365	0.41	0.00	0.00
JFRA On 01/02/2007 jFra			7.75600	7.73100		0.41	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		2376.00000	2399	0.41	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1811.00000	1773	0.41	0.00	0.00
JFRA On 03/05/2007 jFra			7.94100	7.82800		0.45	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2848.00000	3003	0.45	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		2045.00000	1924	0.45	0.00	0.00
JFRA On 02/08/2007 jFra			8.11100	7.99100		0.50	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3506.00000	3680	0.50	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2306.00000	2186	0.50	0.00	0.00
JFRA On 01/11/2007 jFra			8.15300	8.02400		0.53	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3997.00000	4203	0.53	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2620.00000	2489	0.53	0.00	0.00
JN02 On 04/08/2005 jNote			7.24700	7.21500		2.59	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		1692.00000	1764	2.59	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		6957.00000	6433	2.59	0.00	0.00
JN02 On 03/11/2005 jNote			7.39200	7.34700		2.86	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		5742.00000	6031	2.86	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		8563.00000	8022	2.86	0.00	0.00
JN05 On 04/08/2005 jNote			7.84400	7.79100		5.94	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		5001.00000	5520	5.94	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		13652.00000	11970	5.94	0.00	0.00
JN05 On 03/11/2005 jNote			7.92400	7.87200		6.14	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		12693.00000	13457	6.14	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		17979.00000	16592	6.14	0.00	0.00
JN10 On 04/08/2005 jNote			8.09000	8.02300		9.45	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		14487.00000	16513	9.45	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		12906.00000	10335	9.45	0.00	0.00
JN10 On 03/11/2005 jNote			8.13700	8.06300		9.74	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		26181.00000	28584	9.74	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		21859.00000	19206	9.74	0.00	0.00
JROD On 30/06/2005 jRod			6.82800	6.83000		0.00	0.00	0.00
JROD On 29/07/2005 jRod			6.81600	6.82200		0.00	0.00	0.00
JROD On 31/08/2005 jRod			6.90900	6.91500		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.89500	6.89800		0.00	0.00	0.00
JROD On 31/10/2005 jRod			6.87000	6.87500		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.87800	6.88700		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			6.86900	6.87800		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.86000	6.86900		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.88500	6.89500		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.89700	6.90300		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.90500	6.90900		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.93900	6.94100		0.00	0.00	0.00
R152 On 04/08/2005 Bond Future			6.73900	6.68900		0.50	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		5848.00000	5571	0.50	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		1.00000	1	0.50	0.00	0.00
R152 On 03/11/2005 Bond Future			6.59600	6.52300		0.35	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		1297.00000	1149	0.35	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		587.00000	668	0.35	0.00	0.00
R153 On 04/08/2005 Bond Future			7.68100	7.60300		5.15	0.00	1.00
R153 On 04/08/2005 Bond Future	7.75	Call		13322.00000	10897	5.15	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		6439.00000	7672	5.15	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Call		31072.00000	27688	5.15	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Put		1142.00000	1418	5.15	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Call		52520.00000	48887	5.15	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Put		100.00000	126	5.15	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Call		63485.00000	59831	5.15	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Put		22.00000	28	5.15	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Call		74375.00000	70718	5.15	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Put		4.00000	5	5.15	0.00	0.00
R153 On 03/11/2005 Bond Future			7.73100	7.65000		5.30	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		18408.00000	16332	5.30	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		13941.00000	15485	5.30	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Call		24963.00000	22505	5.30	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		9418.00000	10581	5.30	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Call		41033.00000	37969	5.30	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		3718.00000	4275	5.30	0.00	0.00
R157 On 04/08/2005 Bond Future			8.10700	8.01000		8.18	0.00	1.00
R157 On 04/08/2005 Bond Future	8.00	Call		18193.00000	13799	9.00	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		19045.00000	22874	9.00	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Call		63936.00000	56364	10.02	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		2871.00000	3522	10.02	0.00	400.00
R157 On 04/08/2005 Bond Future	9.00	Call		82219.00000	74302	10.35	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		1369.00000	1675	10.35	0.00	500.00
R157 On 04/08/2005 Bond Future	9.25	Call		100856.00000	92763	10.67	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Put		630.00000	760	10.67	0.00	100.00
R157 On 04/08/2005 Bond Future	7.75	Call		9059.00000	6265	8.68	0.00	200.00
R157 On 04/08/2005 Bond Future	7.75	Put		31438.00000	36867	8.68	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 04/08/2005 Bond Future	8.25	Call		31017.00000	25130	9.34	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Put		10793.00000	13129	9.34	0.00	200.00
R157 On 03/11/2005 Bond Future			8.15400	8.05400		8.49	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		26705.00000	22662	8.49	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		31203.00000	35439	8.49	0.00	0.00
R186 On 04/08/2005 Bond Future			7.70900	7.61300		17.60	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		15277.00000	11162	17.60	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		63294.00000	71441	17.60	0.00	0.00
R186 On 03/11/2005 Bond Future			7.72700	7.62900		17.50	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		37024.00000	31961	17.50	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		86779.00000	94125	17.50	0.00	0.00
R194 On 04/08/2005 Bond Future			7.37800	7.29900		3.16	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		7766.00000	6460	3.16	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		2985.00000	3561	3.16	0.00	0.00
R194 On 03/11/2005 Bond Future			7.43200	7.34500		3.17	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		10095.00000	9015	3.17	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		6745.00000	7547	3.17	0.00	0.00
R201 On 04/08/2005 Bond Future			8.15800	8.06100		8.64	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		11254.00000	8187	8.64	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		15337.00000	18720	8.64	0.00	0.00
R201 On 03/11/2005 Bond Future			8.20400	8.10400		8.56	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		19398.00000	16353	8.56	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		26217.00000	29675	8.56	0.00	0.00
R203 On 04/08/2005 Bond Future			8.15400	8.06200		10.75	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		13994.00000	10523	10.75	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		18791.00000	22381	10.75	0.00	0.00
R203 On 03/11/2005 Bond Future			8.19300	8.09900		11.09	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		24353.00000	20942	11.09	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		31903.00000	35591	11.09	0.00	0.00
R204 On 04/08/2005 Bond Future			8.14300	8.05100		12.14	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Call		26584.00000	21514	12.14	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Put		10693.00000	13013	12.14	0.00	0.00
R204 On 03/11/2005 Bond Future			8.17800	8.08500		12.03	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		37000.00000	32602	12.03	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		23984.00000	26951	12.03	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