



# Daily MTM Report

Daily summary for 21/06/2005

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			6.79100	6.80000			0.00	0.00
R153 On 31/08/2010 Bond			7.66500	7.66000			0.00	0.00
R157 On 15/09/2015 Bond			8.10500	8.08500			0.00	0.00
R186 On 21/12/2026 Bond			7.73500	7.70000			0.00	0.00
R194 On 28/02/2008 Bond			7.35000	7.36000			0.00	0.00
R201 On 21/12/2014 Bond			8.15000	8.13500			0.00	0.00
R203 On 15/09/2017 Bond			8.15500	8.13500			0.00	0.00
R204 On 21/12/2018 Bond			8.14000	8.12500			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			222.12000	222.29800		11.76	0.00	17.00
GOVI On 04/08/2005 jGovi	224.00	Call		28961.00000	27715	11.76	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		45981.00000	46515	11.76	0.00	0.00
GOVI On 03/11/2005 jGovi			225.94800	226.13100		6.65	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		28345.00000	27242	6.65	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		47035.00000	47762	6.65	0.00	0.00
J152 On 28/02/2006 jSwap			7.10083	7.09508		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.89178	7.86925		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.17642	8.13813		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.88933	8.06576		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.48432	7.47984		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.19336	8.43320		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.15735	8.13567		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.15776	8.34862		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			6.92800	6.92100		0.20	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Call		41.00000	42	0.20	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		847.00000	831	0.20	0.00	0.00
JFRA On 03/11/2005 jFra			6.81800	6.80400		0.28	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		268.00000	271	0.28	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1362.00000	1330	0.28	0.00	0.00
JFRA On 02/02/2006 jFra			6.89200	6.88400		0.36	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		732.00000	731	0.36	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1629.00000	1608	0.36	0.00	0.00
JFRA On 04/05/2006 jFra			7.06100	7.04000		0.39	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1491.00000	1511	0.39	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1393.00000	1362	0.39	0.00	0.00
JFRA On 03/08/2006 jFra			7.27100	7.26100		0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2044.00000	2056	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		1405.00000	1392	0.40	0.00	0.00
JFRA On 02/11/2006 jFra			7.52600	7.49400		0.41	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2574.00000	2619	0.41	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1365.00000	1332	0.41	0.00	0.00
JFRA On 01/02/2007 jFra			7.74200	7.75600		0.41	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		2399.00000	2378	0.41	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1773.00000	1786	0.41	0.00	0.00
JFRA On 03/05/2007 jFra			7.94800	7.94100		0.44	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		3003.00000	2989	0.44	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1924.00000	1894	0.44	0.00	0.00
JFRA On 02/08/2007 jFra			8.07800	8.11100		0.49	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3680.00000	3614	0.49	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2186.00000	2202	0.49	0.00	0.00
JFRA On 01/11/2007 jFra			8.17800	8.15300		0.53	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4203.00000	4228	0.53	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2489.00000	2447	0.53	0.00	0.00
JN02 On 04/08/2005 jNote			7.25800	7.24700		2.57	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		1764.00000	1769	2.57	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		6433.00000	6241	2.57	0.00	0.00
JN02 On 03/11/2005 jNote			7.39800	7.39200		2.85	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		6031.00000	6029	2.85	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		8022.00000	7909	2.85	0.00	0.00
JN05 On 04/08/2005 jNote			7.86700	7.84400		5.93	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		5520.00000	5774	5.93	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		11970.00000	11271	5.93	0.00	0.00
JN05 On 03/11/2005 jNote			7.94700	7.92400		6.12	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		13457.00000	13791	6.12	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		16592.00000	15978	6.12	0.00	0.00
JN10 On 04/08/2005 jNote			8.13900	8.09000		9.44	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		16513.00000	18324	9.44	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		10335.00000	8798	9.44	0.00	0.00
JN10 On 03/11/2005 jNote			8.18400	8.13700		9.73	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		28584.00000	30285	9.73	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		19206.00000	17712	9.73	0.00	0.00
JROD On 30/06/2005 jRod			6.82700	6.82800		0.00	0.00	0.00
JROD On 29/07/2005 jRod			6.81300	6.81600		0.00	0.00	0.00
JROD On 31/08/2005 jRod			6.90700	6.90900		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.89500	6.89500		0.00	0.00	0.00
JROD On 31/10/2005 jRod			6.87000	6.87000		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.87800	6.87800		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			6.86800	6.86900		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.85800	6.86000		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.88200	6.88500		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.89200	6.89700		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.89800	6.90500		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.93000	6.93900		0.00	0.00	0.00
R152 On 04/08/2005 Bond Future			6.72900	6.73900		0.49	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		5571.00000	5626	0.49	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		1.00000	1	0.49	0.00	0.00
R152 On 03/11/2005 Bond Future			6.58100	6.59600		0.35	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		1149.00000	1169	0.35	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		668.00000	641	0.35	0.00	0.00
R153 On 04/08/2005 Bond Future			7.68600	7.68100		5.12	0.00	1.00
R153 On 04/08/2005 Bond Future	7.75	Call		10897.00000	10621	5.12	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		7672.00000	7630	5.12	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Call		27688.00000	27408	5.12	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Put		1418.00000	1371	5.12	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Call		48887.00000	48643	5.12	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Put		126.00000	115	5.12	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Call		59831.00000	59594	5.12	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Put		28.00000	25	5.12	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Call		70718.00000	70483	5.12	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Put		5.00000	4	5.12	0.00	0.00
R153 On 03/11/2005 Bond Future			7.73600	7.73100		5.28	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		16332.00000	16094	5.28	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		15485.00000	15469	5.28	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Call		22505.00000	22248	5.28	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		10581.00000	10546	5.28	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Call		37969.00000	37704	5.28	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		4275.00000	4232	5.28	0.00	0.00
R157 On 04/08/2005 Bond Future			8.12700	8.10700		8.15	0.00	1.00
R157 On 04/08/2005 Bond Future	8.00	Call		13799.00000	12246	8.66	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		22874.00000	23008	8.66	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Call		56364.00000	54419	9.68	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		3522.00000	3264	9.68	0.00	400.00
R157 On 04/08/2005 Bond Future	9.00	Call		74302.00000	72437	10.02	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		1675.00000	1497	10.02	0.00	500.00
R157 On 04/08/2005 Bond Future	9.25	Call		92763.00000	90963	10.33	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Put		760.00000	647	10.33	0.00	100.00
R157 On 04/08/2005 Bond Future	7.75	Call		6265.00000	5219	8.35	0.00	200.00
R157 On 04/08/2005 Bond Future	7.75	Put		36867.00000	37508	8.35	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		25130.00000	23265	9.00	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Put		13129.00000	12951	9.00	0.00	200.00
R157 On 03/11/2005 Bond Future			8.17500	8.15400		8.45	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		22662.00000	21685	8.45	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		35439.00000	36192	8.45	0.00	0.00
R186 On 04/08/2005 Bond Future			7.74400	7.70900		17.49	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		11162.00000	9719	17.49	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		71441.00000	74424	17.49	0.00	0.00
R186 On 03/11/2005 Bond Future			7.76400	7.72700		17.40	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		31961.00000	29884	17.40	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		94125.00000	96686	17.40	0.00	0.00
R194 On 04/08/2005 Bond Future			7.36700	7.37800		3.13	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		6460.00000	6527	3.13	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		3561.00000	3367	3.13	0.00	0.00
R194 On 03/11/2005 Bond Future			7.42000	7.43200		3.15	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		9015.00000	9071	3.15	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		7547.00000	7344	3.15	0.00	0.00
R201 On 04/08/2005 Bond Future			8.17200	8.15800		8.61	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		8187.00000	7676	8.61	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		18720.00000	19134	8.61	0.00	0.00
R201 On 03/11/2005 Bond Future			8.21900	8.20400		8.52	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		16353.00000	15792	8.52	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		29675.00000	30085	8.52	0.00	0.00
R203 On 04/08/2005 Bond Future			8.17400	8.15400		10.69	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		10523.00000	9697	10.69	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		22381.00000	23081	10.69	0.00	0.00
R203 On 03/11/2005 Bond Future			8.21400	8.19300		11.03	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		20942.00000	20026	11.03	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		35591.00000	36251	11.03	0.00	0.00
R204 On 04/08/2005 Bond Future			8.15700	8.14300		12.08	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Call		21514.00000	20591	12.08	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Put		13013.00000	13208	12.08	0.00	0.00
R204 On 03/11/2005 Bond Future			8.19400	8.17800		11.97	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		32602.00000	31656	11.97	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		26951.00000	27265	11.97	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