



Daily MTM Report

Daily summary for 24/06/2005

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			6.76200	6.76600			0.00	0.00
R153 On 31/08/2010 Bond			7.53000	7.55000			0.00	0.00
R157 On 15/09/2015 Bond			7.94000	7.96000			0.00	0.00
R186 On 21/12/2026 Bond			7.55500	7.58000			0.00	0.00
R194 On 28/02/2008 Bond			7.25000	7.26500			0.00	0.00
R201 On 21/12/2014 Bond			7.97000	7.99500			0.00	0.00
R203 On 15/09/2017 Bond			7.98500	8.00500			0.00	0.00
R204 On 21/12/2018 Bond			7.97500	7.99000			0.00	0.00
Total for j-Bonds:							0.00	0.00

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Derivatives

GOVI On 04/08/2005 jGovi			223.90800	223.66400		11.40	0.00	17.00
GOVI On 04/08/2005 jGovi	224.00	Call		33148.00000	33683	11.40	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		36508.00000	34603	11.40	0.00	0.00
GOVI On 03/11/2005 jGovi			227.76500	227.51900		6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		33827.00000	34514	6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		38637.00000	36864	6.53	0.00	0.00
J152 On 28/02/2006 jSwap			7.07440	7.07779		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.76743	7.78079		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.99928	8.03140		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.69072	7.72094		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.38343	7.39756		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.00517	8.03724		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.98769	8.01561		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.96897	8.00256		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			6.91900	6.92100		0.19	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Call		34.00000	31	0.19	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		841.00000	843	0.19	0.00	0.00
JFRA On 03/11/2005 jFra			6.74600	6.75200		0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		220.00000	207	0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1441.00000	1443	0.27	0.00	0.00
JFRA On 02/02/2006 jFra			6.80600	6.82100		0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		648.00000	624	0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1700.00000	1713	0.35	0.00	0.00
JFRA On 04/05/2006 jFra			6.92200	6.93600		0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1339.00000	1305	0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1496.00000	1496	0.38	0.00	0.00
JFRA On 03/08/2006 jFra			7.13500	7.14500		0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1858.00000	1830	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		1503.00000	1500	0.40	0.00	0.00
JFRA On 02/11/2006 jFra			7.36900	7.38100		0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2378.00000	2355	0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1446.00000	1452	0.40	0.00	0.00
JFRA On 01/02/2007 jFra			7.60200	7.62200		0.40	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		2188.00000	2146	0.40	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1889.00000	1896	0.40	0.00	0.00
JFRA On 03/05/2007 jFra			7.78800	7.81400		0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2758.00000	2690	0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1992.00000	1986	0.43	0.00	0.00
JFRA On 02/08/2007 jFra			7.94100	7.96900		0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3402.00000	3328	0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2255.00000	2249	0.48	0.00	0.00
JFRA On 01/11/2007 jFra			8.01200	8.03000		0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3941.00000	3894	0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2547.00000	2548	0.52	0.00	0.00
JN02 On 04/08/2005 jNote			7.14700	7.16000		2.51	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		1179.00000	1064	2.51	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		7456.00000	7578	2.51	0.00	0.00
JN02 On 03/11/2005 jNote			7.27100	7.28700		2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		5007.00000	4798	2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		8937.00000	9024	2.79	0.00	0.00
JN05 On 04/08/2005 jNote			7.73300	7.74700		5.80	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		3794.00000	3482	5.80	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		14277.00000	14548	5.80	0.00	0.00
JN05 On 03/11/2005 jNote			7.80500	7.82100		6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		11214.00000	10769	6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		18615.00000	18834	6.00	0.00	0.00
JN10 On 04/08/2005 jNote			7.95500	7.98900		9.28	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		12309.00000	10928	9.28	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		13070.00000	14036	9.28	0.00	0.00
JN10 On 03/11/2005 jNote			7.99500	8.02900		9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		24261.00000	22788	9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		22268.00000	23134	9.57	0.00	0.00
JROD On 30/06/2005 jRod			6.82400	6.82500		0.00	0.00	0.00
JROD On 29/07/2005 jRod			6.80200	6.80300		0.00	0.00	0.00
JROD On 31/08/2005 jRod			6.89900	6.90000		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.89300	6.89400		0.00	0.00	0.00
JROD On 31/10/2005 jRod			6.86400	6.86700		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.86700	6.87200		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			6.85500	6.86000		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.84000	6.84800		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.86200	6.87100		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.87800	6.88500		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.88700	6.89300		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.92200	6.92700		0.00	0.00	0.00
R152 On 04/08/2005 Bond Future			6.69900	6.70300		0.48	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		5770.00000	5792	0.48	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		0.00000	0	0.48	0.00	0.00
R152 On 03/11/2005 Bond Future			6.53100	6.53700		0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		1236.00000	1231	0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		571.00000	546	0.34	0.00	0.00
R153 On 04/08/2005 Bond Future			7.54400	7.56500		5.00	0.00	1.00
R153 On 04/08/2005 Bond Future	7.75	Call		13760.00000	14235	5.00	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		5089.00000	4575	5.00	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Call		32415.00000	33274	5.00	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Put		698.00000	568	5.00	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Call		54248.00000	55225	5.00	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Put		41.00000	29	5.00	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Call		65257.00000	66243	5.00	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Put		7.00000	4	5.00	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Call		76160.00000	77148	5.00	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Put		1.00000	1	5.00	0.00	0.00
R153 On 03/11/2005 Bond Future			7.58600	7.60800		5.15	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		18863.00000	19221	5.15	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		12513.00000	11883	5.15	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Call		25668.00000	26152	5.15	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		8240.00000	7737	5.15	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Call		42245.00000	42967	5.15	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		3048.00000	2782	5.15	0.00	0.00
R157 On 04/08/2005 Bond Future			7.95600	7.97700		8.00	0.00	1.00
R157 On 04/08/2005 Bond Future	8.00	Call		18429.00000	19176	9.00	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		16467.00000	15420	9.00	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Call		65887.00000	67433	10.05	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		2009.00000	1761	10.05	0.00	400.00
R157 On 04/08/2005 Bond Future	9.00	Call		84538.00000	86205	10.37	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		874.00000	748	10.37	0.00	500.00
R157 On 04/08/2005 Bond Future	9.25	Call		103403.00000	105137	10.69	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Put		364.00000	304	10.69	0.00	100.00
R157 On 04/08/2005 Bond Future	7.75	Call		8922.00000	9320	8.67	0.00	200.00
R157 On 04/08/2005 Bond Future	7.75	Put		28487.00000	27092	8.67	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		31827.00000	32894	9.36	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Put		8790.00000	8063	9.36	0.00	200.00
R157 On 03/11/2005 Bond Future			7.99700	8.01900		8.28	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		27191.00000	27749	8.28	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		28776.00000	27498	8.28	0.00	0.00
R186 On 04/08/2005 Bond Future			7.56100	7.58700		17.14	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		14021.00000	14443	17.14	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		58686.00000	55743	17.14	0.00	0.00
R186 On 03/11/2005 Bond Future			7.57600	7.60200		17.06	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		36428.00000	37044	17.06	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		82731.00000	80011	17.06	0.00	0.00
R194 On 04/08/2005 Bond Future			7.26000	7.27600		3.06	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		7766.00000	7932	3.06	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		2437.00000	2221	3.06	0.00	0.00
R194 On 03/11/2005 Bond Future			7.30000	7.31800		3.07	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		10146.00000	10264	3.07	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		6211.00000	5939	3.07	0.00	0.00
R201 On 04/08/2005 Bond Future			7.98700	8.01300		8.44	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		11786.00000	12407	8.44	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		12658.00000	11534	8.44	0.00	0.00
R201 On 03/11/2005 Bond Future			8.02600	8.05300		8.35	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		20215.00000	20785	8.35	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		23697.00000	22496	8.35	0.00	0.00
R203 On 04/08/2005 Bond Future			7.99900	8.02000		10.47	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		14274.00000	14766	10.47	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		15824.00000	14688	10.47	0.00	0.00
R203 On 03/11/2005 Bond Future			8.03300	8.05500		10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		24964.00000	25427	10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		29168.00000	27952	10.80	0.00	0.00
R204 On 04/08/2005 Bond Future			7.98800	8.00400		11.83	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Call		27889.00000	28494	11.83	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Put		8194.00000	7498	11.83	0.00	0.00
R204 On 03/11/2005 Bond Future			8.01900	8.03500		11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		38325.00000	38756	11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		21318.00000	20468	11.73	0.00	0.00

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

Grand Total: 0.00 1,919.00