



Daily MTM Report

Daily summary for 08/06/2005

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			6.72800	6.68700			0.00	0.00
R153 On 31/08/2010 Bond			7.56500	7.56000			0.00	0.00
R157 On 15/09/2015 Bond			7.96500	7.96000			0.00	0.00
R186 On 21/12/2026 Bond			7.55000	7.53500			0.00	0.00
R194 On 28/02/2008 Bond			7.28000	7.21000			0.00	0.00
R201 On 21/12/2014 Bond			8.02000	8.01500			0.00	0.00
R203 On 15/09/2017 Bond			8.01500	8.01000			0.00	0.00
R204 On 21/12/2018 Bond			8.00500	8.00000			0.00	0.00
Total for j-Bonds:							0.00	0.00

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Derivatives

GOVI On 04/08/2005 jGovi			223.52400	223.71500		12.10	0.00	17.00
GOVI On 04/08/2005 jGovi	224.00	Call		41865.00000	40336	12.10	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		44715.00000	45096	12.10	0.00	0.00
GOVI On 03/11/2005 jGovi			227.35100	227.52800		6.82	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		37357.00000	36288	6.82	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		42077.00000	42778	6.82	0.00	0.00
J152 On 28/02/2006 jSwap			7.04428	7.02936		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.80527	7.79183		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.05616	8.06103		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.76405	7.73084		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.41985	7.37618		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.02858	8.04863		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.04144	8.02702		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.97968	7.98208		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			6.95400	6.94300		0.00	0.00	0.00
JFRA On 04/08/2005 jFra			6.83500	6.82300		0.21	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Call		39.00000	41	0.21	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		1086.00000	1058	0.21	0.00	0.00
JFRA On 03/11/2005 jFra			6.69500	6.65700		0.29	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		225.00000	244	0.29	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1680.00000	1605	0.29	0.00	0.00
JFRA On 02/02/2006 jFra			6.83000	6.78700		0.37	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		703.00000	738	0.37	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1838.00000	1768	0.37	0.00	0.00
JFRA On 04/05/2006 jFra			7.01200	6.94700		0.39	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1418.00000	1502	0.39	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1548.00000	1472	0.39	0.00	0.00
JFRA On 03/08/2006 jFra			7.25300	7.20800		0.41	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2025.00000	2092	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		1515.00000	1472	0.41	0.00	0.00
JFRA On 02/11/2006 jFra			7.51000	7.45000		0.42	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2571.00000	2665	0.42	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1469.00000	1417	0.42	0.00	0.00
JFRA On 01/02/2007 jFra			7.75000	7.71000		0.42	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		2396.00000	2462	0.42	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1882.00000	1851	0.42	0.00	0.00
JFRA On 03/05/2007 jFra			7.81900	7.77100		0.46	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2871.00000	2933	0.46	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		2208.00000	2154	0.46	0.00	0.00
JFRA On 02/08/2007 jFra			7.97000	7.93200		0.50	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3506.00000	3557	0.50	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2452.00000	2408	0.50	0.00	0.00
JFRA On 01/11/2007 jFra			8.00000	7.97000		0.54	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3980.00000	4021	0.54	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2743.00000	2707	0.54	0.00	0.00
JN02 On 04/08/2005 jNote			7.19700	7.15300		2.66	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		1774.00000	1982	2.66	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		8177.00000	7582	2.66	0.00	0.00
JN02 On 03/11/2005 jNote			7.33600	7.28900		2.93	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		5684.00000	6037	2.93	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		9577.00000	9062	2.93	0.00	0.00
JN05 On 04/08/2005 jNote			7.77100	7.75600		6.08	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		5508.00000	5616	6.08	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		15620.00000	15100	6.08	0.00	0.00
JN05 On 03/11/2005 jNote			7.85600	7.84300		6.27	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		13074.00000	13181	6.27	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		19565.00000	19130	6.27	0.00	0.00
JN10 On 04/08/2005 jNote			8.01200	8.02000		9.69	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		16199.00000	15679	9.69	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		14824.00000	14854	9.69	0.00	0.00
JN10 On 03/11/2005 jNote			8.05800	8.06100		9.99	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		27717.00000	27361	9.99	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		23530.00000	23380	9.99	0.00	0.00
JROD On 30/06/2005 jRod			6.85000	6.85100		0.00	0.00	0.00
JROD On 29/07/2005 jRod			6.85300	6.85200		0.00	0.00	0.00
JROD On 31/08/2005 jRod			6.93600	6.93400		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.90700	6.90700		0.00	0.00	0.00
JROD On 31/10/2005 jRod			6.88900	6.88900		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.91100	6.91200		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			6.90200	6.90200		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.90200	6.90300		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.93300	6.93500		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.93500	6.93600		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.94400	6.94500		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.97900	6.98000		0.00	0.00	0.00
R152 On 04/08/2005 Bond Future			6.62800	6.57000		0.52	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		6509.00000	6187	0.52	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		1.00000	2	0.52	0.00	0.00
R152 On 03/11/2005 Bond Future			6.44400	6.36800		0.36	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		1667.00000	1509	0.36	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		473.00000	553	0.36	0.00	0.00
R153 On 04/08/2005 Bond Future			7.58600	7.58200		5.25	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Call		15100.00000	14852	5.25	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		7229.00000	7170	5.25	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Call		32527.00000	32293	5.25	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Put		1611.00000	1565	5.25	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Call		53616.00000	53415	5.25	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Put		209.00000	195	5.25	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Call		64510.00000	64316	5.25	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Put		60.00000	55	5.25	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Call		75374.00000	75184	5.25	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Put		15.00000	13	5.25	0.00	0.00
R153 On 03/11/2005 Bond Future			7.63300	7.63200		5.40	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		19813.00000	19675	5.40	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		14539.00000	14446	5.40	0.00	0.00
R157 On 04/08/2005 Bond Future			7.98800	7.98400		8.34	0.00	1.00
R157 On 04/08/2005 Bond Future	8.00	Call		21168.00000	20815	9.00	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		19804.00000	19792	9.00	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Call		66928.00000	66516	10.05	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		3647.00000	3576	10.05	0.00	400.00
R157 On 04/08/2005 Bond Future	9.00	Call		84975.00000	84581	10.37	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		1909.00000	1856	10.37	0.00	500.00
R157 On 04/08/2005 Bond Future	9.25	Call		103415.00000	103039	10.69	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Put		973.00000	938	10.69	0.00	100.00
R157 On 04/08/2005 Bond Future	7.75	Call		11422.00000	11145	8.68	0.00	200.00
R157 On 04/08/2005 Bond Future	7.75	Put		31585.00000	31649	8.68	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Call		34249.00000	33832	9.36	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Put		11809.00000	11733	9.36	0.00	200.00
R157 On 03/11/2005 Bond Future			8.03200	8.03000		8.65	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		29595.00000	29207	8.65	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	Put		32096.00000	31876	8.65	0.00	0.00
R186 On 04/08/2005 Bond Future			7.55800	7.54400		18.14	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		22305.00000	21384	18.14	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		61397.00000	62295	18.14	0.00	0.00
R186 On 03/11/2005 Bond Future			7.57400	7.56000		18.07	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		44546.00000	43666	18.07	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		85453.00000	86376	18.07	0.00	0.00
R194 On 04/08/2005 Bond Future			7.29500	7.22100		3.22	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		9564.00000	8379	3.22	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		2922.00000	3503	3.22	0.00	0.00
R194 On 03/11/2005 Bond Future			7.34600	7.26700		3.22	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		11503.00000	10541	3.22	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		6463.00000	7213	3.22	0.00	0.00
R201 On 04/08/2005 Bond Future			8.04400	8.04100		8.80	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		13577.00000	13273	8.80	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		16323.00000	16220	8.80	0.00	0.00
R201 On 03/11/2005 Bond Future			8.08800	8.08600		8.70	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		21343.00000	21061	8.70	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		26986.00000	26835	8.70	0.00	0.00
R203 On 04/08/2005 Bond Future			8.03500	8.03100		11.04	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		17358.00000	16968	11.04	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		19760.00000	19679	11.04	0.00	0.00
R203 On 03/11/2005 Bond Future			8.07200	8.06900		11.37	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		27373.00000	27037	11.37	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		32643.00000	32535	11.37	0.00	0.00
R204 On 04/08/2005 Bond Future			8.02400	8.02000		12.49	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Call		30472.00000	30032	12.49	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Put		12074.00000	11957	12.49	0.00	0.00
R204 On 03/11/2005 Bond Future			8.05700	8.05400		12.39	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		40598.00000	40228	12.39	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		25110.00000	24980	12.39	0.00	0.00
Total for Derivatives:							0.00	1,918.00

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	1,918.00
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