



Daily MTM Report

Daily summary for 09/06/2005

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			6.77800	6.72800			0.00	0.00
R153 On 31/08/2010 Bond			7.64000	7.56500			0.00	0.00
R157 On 15/09/2015 Bond			8.05000	7.96500			0.00	0.00
R186 On 21/12/2026 Bond			7.63500	7.55000			0.00	0.00
R194 On 28/02/2008 Bond			7.34500	7.28000			0.00	0.00
R201 On 21/12/2014 Bond			8.10000	8.02000			0.00	0.00
R203 On 15/09/2017 Bond			8.10000	8.01500			0.00	0.00
R204 On 21/12/2018 Bond			8.09000	8.00500			0.00	0.00
Total for j-Bonds:							0.00	0.00

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Derivatives

GOVI On 04/08/2005 jGovi			222.61100	223.52400		12.20	0.00	17.00
GOVI On 04/08/2005 jGovi	224.00	Call		40336.00000	35989	12.20	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		45096.00000	49879	12.20	0.00	0.00
GOVI On 03/11/2005 jGovi			226.43900	227.35100		6.86	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		36288.00000	32122	6.86	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		42778.00000	47732	6.86	0.00	0.00
J152 On 28/02/2006 jSwap			7.08463	7.04428		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.86424	7.80527		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.12134	8.05616		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.83330	7.76405		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.48058	7.41985		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.09447	8.02858		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.10491	8.04144		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.05720	7.97968		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			6.88300	6.83500		0.21	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Call		41.00000	54	0.21	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		1058.00000	953	0.21	0.00	0.00
JFRA On 03/11/2005 jFra			6.78700	6.69500		0.29	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		244.00000	307	0.29	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1605.00000	1442	0.29	0.00	0.00
JFRA On 02/02/2006 jFra			6.90400	6.83000		0.37	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		738.00000	813	0.37	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1768.00000	1661	0.37	0.00	0.00
JFRA On 04/05/2006 jFra			7.05400	7.01200		0.39	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1502.00000	1559	0.39	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1472.00000	1427	0.39	0.00	0.00
JFRA On 03/08/2006 jFra			7.29400	7.25300		0.41	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2092.00000	2150	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		1472.00000	1430	0.41	0.00	0.00
JFRA On 02/11/2006 jFra			7.51000	7.51000		0.42	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2665.00000	2654	0.42	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1417.00000	1406	0.42	0.00	0.00
JFRA On 01/02/2007 jFra			7.75000	7.75000		0.42	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		2462.00000	2455	0.42	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1851.00000	1844	0.42	0.00	0.00
JFRA On 03/05/2007 jFra			7.96500	7.81900		0.47	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2933.00000	3164	0.47	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		2154.00000	2026	0.47	0.00	0.00
JFRA On 02/08/2007 jFra			8.13400	7.97000		0.51	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3557.00000	3840	0.51	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2408.00000	2292	0.51	0.00	0.00
JFRA On 01/11/2007 jFra			8.14100	8.00000		0.55	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4021.00000	4297	0.55	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2707.00000	2612	0.55	0.00	0.00
JN02 On 04/08/2005 jNote			7.25200	7.19700		2.67	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		1982.00000	2289	2.67	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		7582.00000	6864	2.67	0.00	0.00
JN02 On 03/11/2005 jNote			7.40500	7.33600		2.95	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		6037.00000	6635	2.95	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		9062.00000	8386	2.95	0.00	0.00
JN05 On 04/08/2005 jNote			7.83500	7.77100		6.12	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		5616.00000	6560	6.12	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		15100.00000	13383	6.12	0.00	0.00
JN05 On 03/11/2005 jNote			7.92200	7.85600		6.32	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		13181.00000	14455	6.32	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		19130.00000	17673	6.32	0.00	0.00
JN10 On 04/08/2005 jNote			8.08100	8.01200		9.74	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		15679.00000	18119	9.74	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		14854.00000	12558	9.74	0.00	0.00
JN10 On 03/11/2005 jNote			8.12600	8.05800		10.05	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		27361.00000	29883	10.05	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		23380.00000	21258	10.05	0.00	0.00
JROD On 30/06/2005 jRod			6.84600	6.85000		0.00	0.00	0.00
JROD On 29/07/2005 jRod			6.84600	6.85300		0.00	0.00	0.00
JROD On 31/08/2005 jRod			6.93300	6.93600		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.90600	6.90700		0.00	0.00	0.00
JROD On 31/10/2005 jRod			6.88500	6.88900		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.90100	6.91100		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			6.89100	6.90200		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.88800	6.90200		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.91600	6.93300		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.92000	6.93500		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.92700	6.94400		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.95900	6.97900		0.00	0.00	0.00
R152 On 04/08/2005 Bond Future			6.69600	6.62800		0.53	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		6187.00000	5812	0.53	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		2.00000	3	0.53	0.00	0.00
R152 On 03/11/2005 Bond Future			6.53800	6.44400		0.37	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		1509.00000	1332	0.37	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		553.00000	670	0.37	0.00	0.00
R153 On 04/08/2005 Bond Future			7.66400	7.58600		5.29	1.00	1.00
R153 On 04/08/2005 Bond Future	7.75	Call		14852.00000	12677	5.29	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		7170.00000	8657	5.29	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Call		32293.00000	29114	5.29	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Put		1565.00000	2047	5.29	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Call		53415.00000	49838	5.29	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Put		195.00000	280	5.29	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Call		64316.00000	60683	5.29	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Put		55.00000	83	5.29	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Call		75184.00000	71530	5.29	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Put		13.00000	21	5.29	0.00	0.00
R153 On 03/11/2005 Bond Future			7.71400	7.63300		5.44	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		19675.00000	17805	5.44	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		14446.00000	16199	5.44	0.00	0.00
R157 On 04/08/2005 Bond Future			8.07500	7.98800		8.42	0.00	1.00
R157 On 04/08/2005 Bond Future	8.00	Call		20815.00000	17044	9.00	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		19792.00000	23414	9.00	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Call		66516.00000	60017	10.04	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		3576.00000	4470	10.04	0.00	400.00
R157 On 04/08/2005 Bond Future	9.00	Call		84581.00000	77684	10.36	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		1856.00000	2352	10.36	0.00	500.00
R157 On 04/08/2005 Bond Future	9.25	Call		103039.00000	95903	10.67	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Put		938.00000	1195	10.67	0.00	100.00
R157 On 04/08/2005 Bond Future	7.75	Call		11145.00000	8644	8.68	0.00	200.00
R157 On 04/08/2005 Bond Future	7.75	Put		31649.00000	36541	8.68	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Call		33832.00000	28874	9.35	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Put		11733.00000	14168	9.35	0.00	200.00
R157 On 03/11/2005 Bond Future			8.12100	8.03200		8.73	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		29207.00000	25827	8.73	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		31876.00000	35880	8.73	0.00	0.00
R186 On 04/08/2005 Bond Future			7.64500	7.55800		18.16	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		21384.00000	17460	18.16	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		62295.00000	69584	18.16	0.00	0.00
R186 On 03/11/2005 Bond Future			7.66200	7.57400		18.09	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		43666.00000	39018	18.09	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		86376.00000	92972	18.09	0.00	0.00
R194 On 04/08/2005 Bond Future			7.36500	7.29500		3.25	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		8379.00000	7351	3.25	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		3503.00000	4143	3.25	0.00	0.00
R194 On 03/11/2005 Bond Future			7.42000	7.34600		3.25	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		10541.00000	9712	3.25	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		7213.00000	7985	3.25	0.00	0.00
R201 On 04/08/2005 Bond Future			8.12600	8.04400		8.88	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		13273.00000	10839	8.88	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		16220.00000	19250	8.88	0.00	0.00
R201 On 03/11/2005 Bond Future			8.17100	8.08800		8.79	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		21061.00000	18749	8.79	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		26835.00000	29931	8.79	0.00	0.00
R203 On 04/08/2005 Bond Future			8.12100	8.03500		11.12	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		16968.00000	13908	11.12	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		19679.00000	23240	11.12	0.00	0.00
R203 On 03/11/2005 Bond Future			8.16000	8.07200		11.45	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		27037.00000	24019	11.45	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		32535.00000	36183	11.45	0.00	0.00
R204 On 04/08/2005 Bond Future			8.11000	8.02400		12.56	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Call		30032.00000	25626	12.56	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Put		11957.00000	14483	12.56	0.00	0.00
R204 On 03/11/2005 Bond Future			8.14500	8.05700		12.44	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		40228.00000	36244	12.44	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		24980.00000	27988	12.44	0.00	0.00
Total for Derivatives:							1.00	1,919.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
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Grand Total:							1.00	1,919.00
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