



Daily MTM Report

Daily summary for 10/06/2005

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			6.75600	6.77800			0.00	0.00
R153 On 31/08/2010 Bond			7.59000	7.64000			0.00	0.00
R157 On 15/09/2015 Bond			7.98500	8.05000			0.00	0.00
R186 On 21/12/2026 Bond			7.57000	7.63500			0.00	0.00
R194 On 28/02/2008 Bond			7.31000	7.34500			0.00	0.00
R201 On 21/12/2014 Bond			8.03500	8.10000			0.00	0.00
R203 On 15/09/2017 Bond			8.03500	8.10000			0.00	0.00
R204 On 21/12/2018 Bond			8.02500	8.09000			0.00	0.00
Total for j-Bonds:							0.00	0.00

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Derivatives

GOVI On 04/08/2005 jGovi			223.27500	222.61100		12.01	0.00	17.00
GOVI On 04/08/2005 jGovi	224.00	Call		35989.00000	38059	12.01	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		49879.00000	45309	12.01	0.00	0.00
GOVI On 03/11/2005 jGovi			227.10700	226.43900		6.77	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		32122.00000	34588	6.77	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		47732.00000	43518	6.77	0.00	0.00
J152 On 28/02/2006 jSwap			7.07208	7.08463		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.81537	7.86424		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.07745	8.12134		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.81094	7.83330		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.45327	7.48058		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.04895	8.09447		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.06630	8.10491		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.02824	8.05720		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			6.87400	6.88300		0.20	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Call		54.00000	47	0.20	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		953.00000	969	0.20	0.00	0.00
JFRA On 03/11/2005 jFra			6.75700	6.78700		0.29	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		307.00000	277	0.29	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1442.00000	1486	0.29	0.00	0.00
JFRA On 02/02/2006 jFra			6.86500	6.90400		0.37	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		813.00000	765	0.37	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1661.00000	1709	0.37	0.00	0.00
JFRA On 04/05/2006 jFra			7.02400	7.05400		0.39	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1559.00000	1512	0.39	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1427.00000	1453	0.39	0.00	0.00
JFRA On 03/08/2006 jFra			7.26600	7.29400		0.41	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2150.00000	2093	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		1430.00000	1441	0.41	0.00	0.00
JFRA On 02/11/2006 jFra			7.51800	7.51000		0.42	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2654.00000	2655	0.42	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1406.00000	1387	0.42	0.00	0.00
JFRA On 01/02/2007 jFra			7.75200	7.75000		0.41	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		2455.00000	2441	0.41	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1844.00000	1825	0.41	0.00	0.00
JFRA On 03/05/2007 jFra			7.88800	7.96500		0.46	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		3164.00000	3017	0.46	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		2026.00000	2069	0.46	0.00	0.00
JFRA On 02/08/2007 jFra			8.03400	8.13400		0.51	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3840.00000	3659	0.51	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2292.00000	2353	0.51	0.00	0.00
JFRA On 01/11/2007 jFra			8.05000	8.14100		0.54	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4297.00000	4110	0.54	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2612.00000	2664	0.54	0.00	0.00
JN02 On 04/08/2005 jNote			7.22700	7.25200		2.64	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		2289.00000	2066	2.64	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		6864.00000	7107	2.64	0.00	0.00
JN02 On 03/11/2005 jNote			7.36900	7.40500		2.92	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		6635.00000	6234	2.92	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		8386.00000	8649	2.92	0.00	0.00
JN05 On 04/08/2005 jNote			7.78300	7.83500		6.05	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		6560.00000	5591	6.05	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		13383.00000	14573	6.05	0.00	0.00
JN05 On 03/11/2005 jNote			7.86500	7.92200		6.25	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		14455.00000	13181	6.25	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		17673.00000	18756	6.25	0.00	0.00
JN10 On 04/08/2005 jNote			8.03500	8.08100		9.65	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		18119.00000	16161	9.65	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		12558.00000	13754	9.65	0.00	0.00
JN10 On 03/11/2005 jNote			8.08000	8.12600		9.96	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		29883.00000	27887	9.96	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		21258.00000	22399	9.96	0.00	0.00
JROD On 30/06/2005 jRod			6.84400	6.84600		0.00	0.00	0.00
JROD On 29/07/2005 jRod			6.84400	6.84600		0.00	0.00	0.00
JROD On 31/08/2005 jRod			6.93000	6.93300		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.90400	6.90600		0.00	0.00	0.00
JROD On 31/10/2005 jRod			6.88000	6.88500		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.89400	6.90100		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			6.88400	6.89100		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.87900	6.88800		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.90600	6.91600		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.91100	6.92000		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.91700	6.92700		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.94900	6.95900		0.00	0.00	0.00
R152 On 04/08/2005 Bond Future			6.66800	6.69600		0.52	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		5812.00000	5966	0.52	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		3.00000	2	0.52	0.00	0.00
R152 On 03/11/2005 Bond Future			6.49900	6.53800		0.36	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		1332.00000	1390	0.36	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		670.00000	605	0.36	0.00	0.00
R153 On 04/08/2005 Bond Future			7.61100	7.66400		5.23	0.00	1.00
R153 On 04/08/2005 Bond Future	7.75	Call		12677.00000	13914	5.23	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		8657.00000	7407	5.23	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Call		29114.00000	31144	5.23	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Put		2047.00000	1591	5.23	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Call		49838.00000	52235	5.23	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Put		280.00000	191	5.23	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Call		60683.00000	63139	5.23	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Put		83.00000	52	5.23	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Call		71530.00000	74008	5.23	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Put		21.00000	12	5.23	0.00	0.00
R153 On 03/11/2005 Bond Future			7.65900	7.71400		5.38	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		17805.00000	18873	5.38	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		16199.00000	14809	5.38	0.00	0.00
R157 On 04/08/2005 Bond Future			8.00800	8.07500		8.32	0.00	1.00
R157 On 04/08/2005 Bond Future	8.00	Call		17044.00000	19589	9.00	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		23414.00000	20271	9.00	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Call		60017.00000	64829	10.06	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		4470.00000	3594	10.06	0.00	400.00
R157 On 04/08/2005 Bond Future	9.00	Call		77684.00000	82856	10.37	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		2352.00000	1836	10.37	0.00	500.00
R157 On 04/08/2005 Bond Future	9.25	Call		95903.00000	101310	10.69	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Put		1195.00000	914	10.69	0.00	100.00
R157 On 04/08/2005 Bond Future	7.75	Call		8644.00000	10252	8.68	0.00	200.00
R157 On 04/08/2005 Bond Future	7.75	Put		36541.00000	32461	8.68	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Call		28874.00000	32377	9.37	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Put		14168.00000	11983	9.37	0.00	200.00
R157 On 03/11/2005 Bond Future			8.05200	8.12100		8.62	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		25827.00000	28069	8.62	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		35880.00000	32401	8.62	0.00	0.00
R186 On 04/08/2005 Bond Future			7.57800	7.64500		17.96	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		17460.00000	19540	17.96	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		69584.00000	63042	17.96	0.00	0.00
R186 On 03/11/2005 Bond Future			7.59400	7.66200		17.87	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		39018.00000	41541	17.87	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		92972.00000	86820	17.87	0.00	0.00
R194 On 04/08/2005 Bond Future			7.32700	7.36500		3.21	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		7351.00000	7789	3.21	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		4143.00000	3676	3.21	0.00	0.00
R194 On 03/11/2005 Bond Future			7.37900	7.42000		3.22	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		9712.00000	10067	3.22	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		7985.00000	7453	3.22	0.00	0.00
R201 On 04/08/2005 Bond Future			8.05900	8.12600		8.78	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		10839.00000	12503	8.78	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		19250.00000	16452	8.78	0.00	0.00
R201 On 03/11/2005 Bond Future			8.10200	8.17100		8.69	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		18749.00000	20436	8.69	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		29931.00000	27125	8.69	0.00	0.00
R203 On 04/08/2005 Bond Future			8.05400	8.12100		10.97	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		13908.00000	15833	10.97	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		23240.00000	20012	10.97	0.00	0.00
R203 On 03/11/2005 Bond Future			8.09200	8.16000		11.30	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		24019.00000	25925	11.30	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		36183.00000	32944	11.30	0.00	0.00
R204 On 04/08/2005 Bond Future			8.04400	8.11000		12.40	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Call		25626.00000	28515	12.40	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Put		14483.00000	12058	12.40	0.00	0.00
R204 On 03/11/2005 Bond Future			8.07700	8.14500		12.28	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		36244.00000	38808	12.28	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		27988.00000	25155	12.28	0.00	0.00
Total for Derivatives:							0.00	1,919.00

Contract Details

Strike

Call/
Put

MTM Yield

Previous
MTM

Premium on
Option

Volatility

Traded Value

Open Interest

Grand Total:

0.00

1,919.00