



# Daily MTM Report

Daily summary for 14/06/2005

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			6.78900	6.78200			0.00	0.00
R153 On 31/08/2010 Bond			7.71000	7.69000			0.00	0.00
R157 On 15/09/2015 Bond			8.12000	8.10500			0.00	0.00
R186 On 21/12/2026 Bond			7.72000	7.69500			0.00	0.00
R194 On 28/02/2008 Bond			7.40000	7.38500			0.00	0.00
R201 On 21/12/2014 Bond			8.16500	8.16000			0.00	0.00
R203 On 15/09/2017 Bond			8.17500	8.16000			0.00	0.00
R204 On 21/12/2018 Bond			8.16000	8.15000			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			221.80100	222.00300		12.04	0.00	17.00
GOVI On 04/08/2005 jGovi	224.00	Call		31427.00000	29980	12.04	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		51397.00000	51970	12.04	0.00	0.00
GOVI On 03/11/2005 jGovi			225.61800	225.82200		6.75	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		28485.00000	27339	6.75	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		50265.00000	51159	6.75	0.00	0.00
J152 On 28/02/2006 jSwap			7.09409	7.08936		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.93259	7.91446		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.18737	8.17388		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.88664	7.89851		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.52949	7.51730		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.16170	8.14743		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.16668	8.15659		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.12812	8.11434		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			6.90600	6.89900		0.20	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Call		50.00000	49	0.20	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		910.00000	893	0.20	0.00	0.00
JFRA On 03/11/2005 jFra			6.80600	6.79500		0.29	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		293.00000	296	0.29	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1409.00000	1385	0.29	0.00	0.00
JFRA On 02/02/2006 jFra			6.91900	6.91200		0.36	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		802.00000	800	0.36	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1630.00000	1611	0.36	0.00	0.00
JFRA On 04/05/2006 jFra			7.10200	7.09900		0.39	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1604.00000	1605	0.39	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1361.00000	1355	0.39	0.00	0.00
JFRA On 03/08/2006 jFra			7.34100	7.34400		0.41	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2211.00000	2193	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		1369.00000	1358	0.41	0.00	0.00
JFRA On 02/11/2006 jFra			7.56400	7.58300		0.42	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2759.00000	2715	0.42	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1333.00000	1335	0.42	0.00	0.00
JFRA On 01/02/2007 jFra			7.89500	7.86600		0.42	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		2606.00000	2639	0.42	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1711.00000	1673	0.42	0.00	0.00
JFRA On 03/05/2007 jFra			8.00900	7.98800		0.46	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		3161.00000	3173	0.46	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1968.00000	1928	0.46	0.00	0.00
JFRA On 02/08/2007 jFra			8.21100	8.16000		0.51	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3837.00000	3896	0.51	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2223.00000	2159	0.51	0.00	0.00
JFRA On 01/11/2007 jFra			8.21500	8.18200		0.55	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4322.00000	4376	0.55	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2529.00000	2498	0.55	0.00	0.00
JN02 On 04/08/2005 jNote			7.30000	7.29300		2.64	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		2381.00000	2375	2.64	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		6192.00000	6058	2.64	0.00	0.00
JN02 On 03/11/2005 jNote			7.46000	7.44800		2.92	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		6858.00000	6911	2.92	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		7816.00000	7648	2.92	0.00	0.00
JN05 On 04/08/2005 jNote			7.91100	7.89100		6.05	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		7106.00000	7325	6.05	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		11608.00000	11000	6.05	0.00	0.00
JN05 On 03/11/2005 jNote			7.99700	7.97700		6.26	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		15231.00000	15507	6.26	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		16180.00000	15632	6.26	0.00	0.00
JN10 On 04/08/2005 jNote			8.15100	8.13600		9.61	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		19611.00000	20019	9.61	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		10295.00000	9683	9.61	0.00	0.00
JN10 On 03/11/2005 jNote			8.19600	8.18200		9.91	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		31432.00000	31761	9.91	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		19003.00000	18387	9.91	0.00	0.00
JROD On 30/06/2005 jRod			6.83500	6.83700		0.00	0.00	0.00
JROD On 29/07/2005 jRod			6.83400	6.83700		0.00	0.00	0.00
JROD On 31/08/2005 jRod			6.92300	6.92500		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.90100	6.90100		0.00	0.00	0.00
JROD On 31/10/2005 jRod			6.87800	6.87800		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.89200	6.89200		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			6.88300	6.88300		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.87800	6.87900		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.90600	6.90700		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.91200	6.91300		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.92000	6.92100		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.95300	6.95500		0.00	0.00	0.00
R152 On 04/08/2005 Bond Future			6.71700	6.70600		0.51	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		5755.00000	5694	0.51	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		2.00000	2	0.51	0.00	0.00
R152 On 03/11/2005 Bond Future			6.57100	6.55300		0.36	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		1276.00000	1234	0.36	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		661.00000	675	0.36	0.00	0.00
R153 On 04/08/2005 Bond Future			7.73400	7.71400		5.24	0.00	1.00
R153 On 04/08/2005 Bond Future	7.75	Call		10971.00000	10339	5.24	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		9290.00000	9592	5.24	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Call		26880.00000	26009	5.24	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Put		2153.00000	2217	5.24	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Call		47495.00000	46564	5.24	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Put		277.00000	280	5.24	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Call		58338.00000	57403	5.24	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Put		78.00000	77	5.24	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Call		69188.00000	68253	5.24	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Put		18.00000	18	5.24	0.00	0.00
R153 On 03/11/2005 Bond Future			7.78800	7.76800		5.40	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		16267.00000	15719	5.40	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		17068.00000	17411	5.40	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Call		0.00000	21593	5.40	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		0.00000	12207	5.40	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Call		0.00000	36421	5.40	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		0.00000	5266	5.40	0.00	0.00
R157 On 04/08/2005 Bond Future			8.14400	8.13000		8.32	0.00	1.00
R157 On 04/08/2005 Bond Future	8.25	Call		24613.00000	23742	9.00	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Put		14552.00000	14860	9.00	0.00	200.00
R157 On 04/08/2005 Bond Future	8.00	Call		13587.00000	12954	8.67	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		24602.00000	25148	8.67	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Call		55146.00000	54044	9.69	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		4244.00000	4321	9.69	0.00	400.00
R157 On 04/08/2005 Bond Future	9.00	Call		72814.00000	71663	10.02	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		2127.00000	2155	10.02	0.00	500.00
R157 On 04/08/2005 Bond Future	9.25	Call		91087.00000	89915	10.34	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Put		1024.00000	1031	10.34	0.00	100.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 04/08/2005 Bond Future	7.75	Call		6238.00000	5860	8.36	0.00	200.00
R157 On 04/08/2005 Bond Future	7.75	Put		38780.00000	39581	8.36	0.00	0.00
R157 On 03/11/2005 Bond Future			8.19300	8.17900		8.63	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		23071.00000	22344	8.63	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		37907.00000	38331	8.63	0.00	0.00
R186 On 04/08/2005 Bond Future			7.73000	7.70500		17.82	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		13758.00000	12494	17.82	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		73530.00000	75431	17.82	0.00	0.00
R186 On 03/11/2005 Bond Future			7.74900	7.72400		17.73	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		34498.00000	32840	17.73	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		96285.00000	97764	17.73	0.00	0.00
R194 On 04/08/2005 Bond Future			7.42100	7.40700		3.21	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		6535.00000	6271	3.21	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		4327.00000	4395	3.21	0.00	0.00
R194 On 03/11/2005 Bond Future			7.48200	7.46600		3.22	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		9023.00000	8773	3.22	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		8290.00000	8384	3.22	0.00	0.00
R201 On 04/08/2005 Bond Future			8.18900	8.18600		8.78	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		8698.00000	8419	8.78	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		21083.00000	21001	8.78	0.00	0.00
R201 On 03/11/2005 Bond Future			8.23700	8.23400		8.70	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		16595.00000	16321	8.70	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		31858.00000	31778	8.70	0.00	0.00
R203 On 04/08/2005 Bond Future			8.19500	8.18100		10.93	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		11225.00000	10571	10.93	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		25143.00000	25554	10.93	0.00	0.00
R203 On 03/11/2005 Bond Future			8.23700	8.22200		11.27	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		21306.00000	20582	11.27	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		38131.00000	38530	11.27	0.00	0.00
R204 On 04/08/2005 Bond Future			8.17900	8.17000		12.34	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Call		21932.00000	21231	12.34	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Put		15586.00000	15602	12.34	0.00	0.00
R204 On 03/11/2005 Bond Future			8.21600	8.20700		12.22	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		32799.00000	32124	12.22	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		29429.00000	29461	12.22	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>							<b>0.00</b>	<b>1,919.00</b>

**Grand Total:** 0.00 1,919.00