



Daily MTM Report

Daily summary for 17/06/2005

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			6.76300	6.79500			0.00	0.00
R153 On 31/08/2010 Bond			7.58500	7.69000			0.00	0.00
R157 On 15/09/2015 Bond			7.99000	8.10000			0.00	0.00
R186 On 21/12/2026 Bond			7.60500	7.72000			0.00	0.00
R194 On 28/02/2008 Bond			7.28500	7.38000			0.00	0.00
R201 On 21/12/2014 Bond			8.04000	8.14500			0.00	0.00
R203 On 15/09/2017 Bond			8.04500	8.15000			0.00	0.00
R204 On 21/12/2018 Bond			8.03500	8.14000			0.00	0.00
Total for j-Bonds:							0.00	0.00

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Derivatives

GOVI On 04/08/2005 jGovi			223.28400	220.12100		11.69	0.00	17.00
GOVI On 04/08/2005 jGovi	224.00	Call		22552.00000	34351	11.69	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		61342.00000	41511	11.69	0.00	0.00
GOVI On 03/11/2005 jGovi			227.12400	223.90200		6.68	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		20727.00000	33198	6.68	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		61707.00000	41958	6.68	0.00	0.00
J152 On 28/02/2006 jSwap			7.08391	7.09578		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.82182	7.91355		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.07181	8.17018		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.98163	8.07607		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.43326	7.50582		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.37348	8.47864		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.04827	8.14118		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.27101	8.37110		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			6.90800	6.91000		0.20	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Call		48.00000	42	0.20	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		881.00000	881	0.20	0.00	0.00
JFRA On 03/11/2005 jFra			6.77700	6.80900		0.28	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		288.00000	258	0.28	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1369.00000	1417	0.28	0.00	0.00
JFRA On 02/02/2006 jFra			6.86200	6.90800		0.36	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		778.00000	719	0.36	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1616.00000	1670	0.36	0.00	0.00
JFRA On 04/05/2006 jFra			7.01300	7.08400		0.39	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1569.00000	1464	0.39	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1363.00000	1432	0.39	0.00	0.00
JFRA On 03/08/2006 jFra			7.24200	7.31200		0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2137.00000	2024	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		1373.00000	1432	0.40	0.00	0.00
JFRA On 02/11/2006 jFra			7.47600	7.56700		0.41	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2709.00000	2558	0.41	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1322.00000	1393	0.41	0.00	0.00
JFRA On 01/02/2007 jFra			7.73100	7.79200		0.41	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		2476.00000	2376	0.41	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1762.00000	1811	0.41	0.00	0.00
JFRA On 03/05/2007 jFra			7.82800	7.97900		0.44	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		3097.00000	2848	0.44	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1925.00000	2045	0.44	0.00	0.00
JFRA On 02/08/2007 jFra			7.99100	8.12200		0.49	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3739.00000	3506	0.49	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2218.00000	2306	0.49	0.00	0.00
JFRA On 01/11/2007 jFra			8.02400	8.19200		0.53	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4302.00000	3997	0.53	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2485.00000	2620	0.53	0.00	0.00
JN02 On 04/08/2005 jNote			7.21500	7.27900		2.59	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		2163.00000	1692	2.59	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		6248.00000	6957	2.59	0.00	0.00
JN02 On 03/11/2005 jNote			7.34700	7.42700		2.87	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		6531.00000	5742	2.87	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		7876.00000	8563	2.87	0.00	0.00
JN05 On 04/08/2005 jNote			7.79100	7.89000		5.95	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		6799.00000	5001	5.95	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		11343.00000	13652	5.95	0.00	0.00
JN05 On 03/11/2005 jNote			7.87200	7.97600		6.15	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		14910.00000	12693	6.15	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		15900.00000	17979	6.15	0.00	0.00
JN10 On 04/08/2005 jNote			8.02300	8.12900		9.47	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		18869.00000	14487	9.47	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		10031.00000	12906	9.47	0.00	0.00
JN10 On 03/11/2005 jNote			8.06300	8.17300		9.75	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		30581.00000	26181	9.75	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		18766.00000	21859	9.75	0.00	0.00
JROD On 30/06/2005 jRod			6.83000	6.83400		0.00	0.00	0.00
JROD On 29/07/2005 jRod			6.82200	6.83000		0.00	0.00	0.00
JROD On 31/08/2005 jRod			6.91500	6.92100		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.89800	6.90000		0.00	0.00	0.00
JROD On 31/10/2005 jRod			6.87500	6.87700		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.88700	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			6.87800	6.88200		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.86900	6.87600		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.89500	6.90300		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.90300	6.90800		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.90900	6.91400		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.94100	6.94600		0.00	0.00	0.00
R152 On 04/08/2005 Bond Future			6.68900	6.72300		0.50	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		5661.00000	5848	0.50	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		2.00000	1	0.50	0.00	0.00
R152 On 03/11/2005 Bond Future			6.52300	6.59300		0.35	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		1183.00000	1297	0.35	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		693.00000	587	0.35	0.00	0.00
R153 On 04/08/2005 Bond Future			7.60300	7.71200		5.13	0.00	1.00
R153 On 04/08/2005 Bond Future	7.75	Call		10695.00000	13322	5.13	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		8921.00000	6439	5.13	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Call		26763.00000	31072	5.13	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Put		1943.00000	1142	5.13	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Call		47536.00000	52520	5.13	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Put		225.00000	100	5.13	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Call		58412.00000	63485	5.13	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Put		59.00000	22	5.13	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Call		69275.00000	74375	5.13	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Put		13.00000	4	5.13	0.00	0.00
R153 On 03/11/2005 Bond Future			7.65000	7.76600		5.29	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		16002.00000	18408	5.29	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		16715.00000	13941	5.29	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Call		21987.00000	24963	5.29	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		11622.00000	9418	5.29	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Call		37044.00000	41033	5.29	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		4910.00000	3718	5.29	0.00	0.00
R157 On 04/08/2005 Bond Future			8.01000	8.12300		8.16	0.00	1.00
R157 On 04/08/2005 Bond Future	8.00	Call		14178.00000	18193	9.00	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		24603.00000	19045	9.00	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Call		55830.00000	63936	10.05	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		4338.00000	2871	10.05	0.00	400.00
R157 On 04/08/2005 Bond Future	9.00	Call		73471.00000	82219	10.37	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		2193.00000	1369	10.37	0.00	500.00
R157 On 04/08/2005 Bond Future	9.25	Call		91718.00000	100856	10.69	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Put		1065.00000	630	10.69	0.00	100.00
R157 On 04/08/2005 Bond Future	7.75	Call		6671.00000	9059	8.68	0.00	200.00
R157 On 04/08/2005 Bond Future	7.75	Put		38623.00000	31438	8.68	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		25292.00000	31017	9.37	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Put		14641.00000	10793	9.37	0.00	200.00
R157 On 03/11/2005 Bond Future			8.05400	8.17100		8.46	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		22757.00000	26705	8.46	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		36935.00000	31203	8.46	0.00	0.00
R186 On 04/08/2005 Bond Future			7.61300	7.72900		17.55	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		12056.00000	15277	17.55	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		74866.00000	63294	17.55	0.00	0.00
R186 On 03/11/2005 Bond Future			7.62900	7.74900		17.46	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		32230.00000	37024	17.46	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		97155.00000	86779	17.46	0.00	0.00
R194 On 04/08/2005 Bond Future			7.29900	7.39900		3.14	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		6473.00000	7766	3.14	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		4074.00000	2985	3.14	0.00	0.00
R194 On 03/11/2005 Bond Future			7.34500	7.45800		3.15	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		8935.00000	10095	3.15	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		8029.00000	6745	3.15	0.00	0.00
R201 On 04/08/2005 Bond Future			8.06100	8.16800		8.62	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		8689.00000	11254	8.62	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		19884.00000	15337	8.62	0.00	0.00
R201 On 03/11/2005 Bond Future			8.10400	8.21600		8.54	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		16584.00000	19398	8.54	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		30683.00000	26217	8.54	0.00	0.00
R203 On 04/08/2005 Bond Future			8.06200	8.16900		10.72	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		11010.00000	13994	10.72	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		24013.00000	18791	10.72	0.00	0.00
R203 On 03/11/2005 Bond Future			8.09900	8.21000		11.06	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		21064.00000	24353	11.06	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		36989.00000	31903	11.06	0.00	0.00
R204 On 04/08/2005 Bond Future			8.05100	8.15800		12.12	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Call		21841.00000	26584	12.12	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Put		14538.00000	10693	12.12	0.00	0.00
R204 On 03/11/2005 Bond Future			8.08500	8.19500		12.00	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		32622.00000	37000	12.00	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		28309.00000	23984	12.00	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