



Daily MTM Report

Daily summary for 22/06/2005

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			6.76700	6.79100			0.00	0.00
R153 On 31/08/2010 Bond			7.58500	7.66500			0.00	0.00
R157 On 15/09/2015 Bond			8.02000	8.10500			0.00	0.00
R186 On 21/12/2026 Bond			7.63500	7.73500			0.00	0.00
R194 On 28/02/2008 Bond			7.29000	7.35000			0.00	0.00
R201 On 21/12/2014 Bond			8.06000	8.15000			0.00	0.00
R203 On 15/09/2017 Bond			8.07000	8.15500			0.00	0.00
R204 On 21/12/2018 Bond			8.05000	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			223.09100	222.12000		11.63	0.00	17.00
GOVI On 04/08/2005 jGovi	224.00	Call		27715.00000	31224	11.63	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		46515.00000	40314	11.63	0.00	0.00
GOVI On 03/11/2005 jGovi			226.93200	225.94800		6.63	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		27242.00000	31371	6.63	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		47762.00000	42051	6.63	0.00	0.00
J152 On 28/02/2006 jSwap			7.08321	7.10083		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.82455	7.89178		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.10228	8.17642		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.79269	7.88933		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.42781	7.48432		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.11069	8.19336		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.09141	8.15735		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.08065	8.15776		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			6.91600	6.92800		0.19	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Call		42.00000	35	0.19	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		831.00000	854	0.19	0.00	0.00
JFRA On 03/11/2005 jFra			6.77100	6.81800		0.28	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		271.00000	236	0.28	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1330.00000	1411	0.28	0.00	0.00
JFRA On 02/02/2006 jFra			6.84500	6.89200		0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		731.00000	677	0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1608.00000	1670	0.35	0.00	0.00
JFRA On 04/05/2006 jFra			6.98400	7.06100		0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1511.00000	1406	0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1362.00000	1445	0.38	0.00	0.00
JFRA On 03/08/2006 jFra			7.19400	7.27100		0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2056.00000	1937	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		1392.00000	1462	0.40	0.00	0.00
JFRA On 02/11/2006 jFra			7.42900	7.52600		0.41	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2619.00000	2462	0.41	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1332.00000	1412	0.41	0.00	0.00
JFRA On 01/02/2007 jFra			7.66900	7.74200		0.40	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		2378.00000	2260	0.40	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1786.00000	1847	0.40	0.00	0.00
JFRA On 03/05/2007 jFra			7.85400	7.94800		0.44	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2989.00000	2842	0.44	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1894.00000	1976	0.44	0.00	0.00
JFRA On 02/08/2007 jFra			8.00900	8.07800		0.49	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3614.00000	3482	0.49	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2202.00000	2238	0.49	0.00	0.00
JFRA On 01/11/2007 jFra			8.07200	8.17800		0.53	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4228.00000	4041	0.53	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2447.00000	2539	0.53	0.00	0.00
JN02 On 04/08/2005 jNote			7.19300	7.25800		2.56	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		1769.00000	1382	2.56	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		6241.00000	7047	2.56	0.00	0.00
JN02 On 03/11/2005 jNote			7.32600	7.39800		2.84	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		6029.00000	5383	2.84	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		7909.00000	8592	2.84	0.00	0.00
JN05 On 04/08/2005 jNote			7.79300	7.86700		5.90	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		5774.00000	4536	5.90	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		11271.00000	13105	5.90	0.00	0.00
JN05 On 03/11/2005 jNote			7.87200	7.94700		6.10	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		13791.00000	12280	6.10	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		15978.00000	17567	6.10	0.00	0.00
JN10 On 04/08/2005 jNote			8.06200	8.13900		9.42	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		18324.00000	15117	9.42	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		8798.00000	10854	9.42	0.00	0.00
JN10 On 03/11/2005 jNote			8.10500	8.18400		9.72	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		30285.00000	27175	9.72	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		17712.00000	19977	9.72	0.00	0.00
JROD On 30/06/2005 jRod			6.82600	6.82700		0.00	0.00	0.00
JROD On 29/07/2005 jRod			6.81000	6.81300		0.00	0.00	0.00
JROD On 31/08/2005 jRod			6.90400	6.90700		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.89400	6.89500		0.00	0.00	0.00
JROD On 31/10/2005 jRod			6.86900	6.87000		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.87800	6.87800		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			6.86800	6.86800		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.85700	6.85800		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.88100	6.88200		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.89100	6.89200		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.89700	6.89800		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.92900	6.93000		0.00	0.00	0.00
R152 On 04/08/2005 Bond Future			6.70200	6.72900		0.49	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		5626.00000	5776	0.49	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		1.00000	0	0.49	0.00	0.00
R152 On 03/11/2005 Bond Future			6.53900	6.58100		0.35	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		1169.00000	1238	0.35	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		641.00000	579	0.35	0.00	0.00
R153 On 04/08/2005 Bond Future			7.60200	7.68600		5.09	0.00	1.00
R153 On 04/08/2005 Bond Future	7.75	Call		10621.00000	12794	5.09	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		7630.00000	5864	5.09	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Call		27408.00000	30870	5.09	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Put		1371.00000	894	5.09	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Call		48643.00000	52528	5.09	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Put		115.00000	61	5.09	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Call		59594.00000	63521	5.09	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Put		25.00000	11	5.09	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Call		70483.00000	74420	5.09	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Put		4.00000	2	5.09	0.00	0.00
R153 On 03/11/2005 Bond Future			7.64700	7.73600		5.24	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		16094.00000	18038	5.24	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		15469.00000	13437	5.24	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Call		22248.00000	24640	5.24	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		10546.00000	8961	5.24	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Call		37704.00000	40865	5.24	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		4232.00000	3416	5.24	0.00	0.00
R157 On 04/08/2005 Bond Future			8.03900	8.12700		8.12	0.00	1.00
R157 On 04/08/2005 Bond Future	8.25	Call		23265.00000	28417	9.36	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Put		12951.00000	10658	9.36	0.00	200.00
R157 On 04/08/2005 Bond Future	8.00	Call		12246.00000	15996	9.00	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		23008.00000	19313	9.00	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Call		54419.00000	61218	10.05	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		3264.00000	2618	10.05	0.00	400.00
R157 On 04/08/2005 Bond Future	9.00	Call		72437.00000	79567	10.37	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		1497.00000	1182	10.37	0.00	500.00
R157 On 04/08/2005 Bond Future	9.25	Call		90963.00000	98272	10.69	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Put		647.00000	511	10.69	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		5219.00000	7478	8.68	0.00	200.00
R157 On 04/08/2005 Bond Future	7.75	Put		37508.00000	32322	8.68	0.00	0.00
R157 On 03/11/2005 Bond Future			8.08300	8.17500		8.41	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		21685.00000	24876	8.41	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		36192.00000	31783	8.41	0.00	0.00
R186 On 04/08/2005 Bond Future			7.64200	7.74400		17.41	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		9719.00000	12484	17.41	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		74424.00000	64223	17.41	0.00	0.00
R186 On 03/11/2005 Bond Future			7.65900	7.76400		17.32	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		29884.00000	34164	17.32	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		96686.00000	87737	17.32	0.00	0.00
R194 On 04/08/2005 Bond Future			7.30300	7.36700		3.11	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		6527.00000	7414	3.11	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		3367.00000	2729	3.11	0.00	0.00
R194 On 03/11/2005 Bond Future			7.34900	7.42000		3.13	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		9071.00000	9843	3.13	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		7344.00000	6580	3.13	0.00	0.00
R201 On 04/08/2005 Bond Future			8.07900	8.17200		8.57	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		7676.00000	9957	8.57	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		19134.00000	15240	8.57	0.00	0.00
R201 On 03/11/2005 Bond Future			8.12200	8.21900		8.49	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		15792.00000	18327	8.49	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		30085.00000	26320	8.49	0.00	0.00
R203 On 04/08/2005 Bond Future			8.08600	8.17400		10.64	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		9697.00000	12187	10.64	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		23081.00000	18832	10.64	0.00	0.00
R203 On 03/11/2005 Bond Future			8.12300	8.21400		10.98	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		20026.00000	22803	10.98	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		36251.00000	32171	10.98	0.00	0.00
R204 On 04/08/2005 Bond Future			8.06500	8.15700		12.02	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Call		20591.00000	24846	12.02	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Put		13208.00000	10084	12.02	0.00	0.00
R204 On 03/11/2005 Bond Future			8.09800	8.19400		11.91	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		31656.00000	35637	11.91	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		27265.00000	23655	11.91	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