



Daily MTM Report

Daily summary for 06/06/2005

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			6.71400	6.68000			0.00	0.00
R153 On 31/08/2010 Bond			7.67500	7.59000			0.00	0.00
R157 On 15/09/2015 Bond			8.13500	8.04000			0.00	0.00
R186 On 21/12/2026 Bond			7.73500	7.63500			0.00	0.00
R194 On 28/02/2008 Bond			7.29000	7.20000			0.00	0.00
R201 On 21/12/2014 Bond			8.18500	8.09000			0.00	0.00
R203 On 15/09/2017 Bond			8.18500	8.09000			0.00	0.00
R204 On 21/12/2018 Bond			8.18000	8.08000			0.00	0.00
Total for j-Bonds:							0.00	0.00

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Derivatives

GOVI On 04/08/2005 jGovi			221.93900	222.98500		12.07	0.00	17.00
GOVI On 04/08/2005 jGovi	224.00	Call		39184.00000	33651	12.07	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		49334.00000	54261	12.07	0.00	0.00
GOVI On 03/11/2005 jGovi			225.72900	226.77700		6.79	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		34030.00000	29080	6.79	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		46260.00000	51790	6.79	0.00	0.00
J152 On 28/02/2006 jSwap			7.05513	7.04191		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.92406	7.85012		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.23103	8.16057		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.91545	7.88966		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.45920	7.39215		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.19513	8.13409		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.20875	8.13944		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.14762	8.10390		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			6.85100	6.83000		0.21	0.00	1,000.00
JFRA On 04/08/2005 jFra	7.25	Call		49.00000	50	0.21	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		1078.00000	1028	0.21	0.00	0.00
JFRA On 03/11/2005 jFra			6.71800	6.69400		0.29	0.00	1,000.00
JFRA On 03/11/2005 jFra	7.25	Call		261.00000	267	0.29	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1624.00000	1572	0.29	0.00	0.00
JFRA On 02/02/2006 jFra			6.84400	6.78100		0.37	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		716.00000	771	0.37	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1866.00000	1766	0.37	0.00	0.00
JFRA On 04/05/2006 jFra			7.01700	6.96700		0.39	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1466.00000	1520	0.39	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1547.00000	1478	0.39	0.00	0.00
JFRA On 03/08/2006 jFra			7.28400	7.22700		0.42	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2076.00000	2159	0.42	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		1520.00000	1464	0.42	0.00	0.00
JFRA On 02/11/2006 jFra			7.55000	7.45000		0.42	0.00	750.00
JFRA On 02/11/2006 jFra	7.00	Call		2592.00000	2750	0.42	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1491.00000	1404	0.42	0.00	0.00
JFRA On 01/02/2007 jFra			7.79000	7.71000		0.42	0.00	250.00
JFRA On 01/02/2007 jFra	7.50	Call		2423.00000	2540	0.42	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1910.00000	1831	0.42	0.00	0.00
JFRA On 03/05/2007 jFra			7.91800	7.75900		0.47	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2868.00000	3115	0.47	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		2234.00000	2092	0.47	0.00	0.00
JFRA On 02/08/2007 jFra			8.10600	7.93400		0.51	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3535.00000	3802	0.51	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2473.00000	2320	0.51	0.00	0.00
JFRA On 01/11/2007 jFra			8.10000	7.99500		0.55	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4054.00000	4222	0.55	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2753.00000	2646	0.55	0.00	0.00
JN02 On 04/08/2005 jNote			7.22900	7.16200		2.69	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		1979.00000	2279	2.69	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		8225.00000	7274	2.69	0.00	0.00
JN02 On 03/11/2005 jNote			7.38300	7.29700		2.97	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		5915.00000	6569	2.97	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		9660.00000	8726	2.97	0.00	0.00
JN05 On 04/08/2005 jNote			7.89400	7.81700		6.16	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		6793.00000	7858	6.16	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		14372.00000	12241	6.16	0.00	0.00
JN05 On 03/11/2005 jNote			8.00400	7.91300		6.35	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		14641.00000	16312	6.35	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		18235.00000	16148	6.35	0.00	0.00
JN10 On 04/08/2005 jNote			8.19400	8.12200		9.71	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		20479.00000	23009	9.71	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		12107.00000	9737	9.71	0.00	0.00
JN10 On 03/11/2005 jNote			8.24600	8.16800		10.01	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		31880.00000	34641	10.01	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		20389.00000	17869	10.01	0.00	0.00
JROD On 30/06/2005 jRod			6.85400	6.86000		0.00	0.00	0.00
JROD On 29/07/2005 jRod			6.85600	6.86200		0.00	0.00	0.00
JROD On 31/08/2005 jRod			6.94000	6.94500		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.91000	6.91300		0.00	0.00	0.00
JROD On 31/10/2005 jRod			6.89100	6.89400		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.91300	6.91800		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			6.90300	6.90800		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.90500	6.91100		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.93800	6.94700		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.94000	6.94900		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.95100	6.96200		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.98800	7.00100		0.00	0.00	0.00
R152 On 04/08/2005 Bond Future			6.60300	6.55200		0.53	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		6609.00000	6326	0.53	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		2.00000	2	0.53	0.00	0.00
R152 On 03/11/2005 Bond Future			6.41500	6.35000		0.36	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		1724.00000	1579	0.36	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		474.00000	533	0.36	0.00	0.00
R153 On 04/08/2005 Bond Future			7.70200	7.61300		5.31	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Call		14606.00000	12023	5.31	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		8193.00000	9781	5.31	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Call		31476.00000	27820	5.31	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Put		2016.00000	2532	5.31	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Call		52252.00000	48174	5.31	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Put		302.00000	395	5.31	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Call		63088.00000	58948	5.31	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Put		96.00000	127	5.31	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Call		73928.00000	69765	5.31	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Put		26.00000	35	5.31	0.00	0.00
R153 On 03/11/2005 Bond Future			7.75900	7.66600		5.46	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		19257.00000	17009	5.46	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		15506.00000	17410	5.46	0.00	0.00
R157 On 04/08/2005 Bond Future			8.16400	8.06700		8.40	0.00	1.00
R157 On 04/08/2005 Bond Future	8.00	Call		18397.00000	13622	8.67	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		24089.00000	27498	8.67	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Call		61288.00000	53601	9.67	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		5063.00000	5560	9.67	0.00	400.00
R157 On 04/08/2005 Bond Future	9.00	Call		78795.00000	70824	10.01	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		2785.00000	2998	10.01	0.00	500.00
R157 On 04/08/2005 Bond Future	9.25	Call		96880.00000	88761	10.33	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Put		1494.00000	1559	10.33	0.00	100.00
R157 On 04/08/2005 Bond Future	7.75	Call		9721.00000	6474	8.35	0.00	200.00
R157 On 04/08/2005 Bond Future	7.75	Put		36940.00000	41877	8.35	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Call		30331.00000	24194	9.00	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Put		14947.00000	16994	9.00	0.00	200.00
R157 On 03/11/2005 Bond Future			8.21700	8.11600		8.71	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		26478.00000	22605	8.71	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		36117.00000	40562	8.71	0.00	0.00
R186 On 04/08/2005 Bond Future			7.74700	7.64500		17.84	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		18496.00000	14072	17.84	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		70620.00000	79155	17.84	0.00	0.00
R186 On 03/11/2005 Bond Future			7.76800	7.66500		17.73	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		38710.00000	33510	17.73	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		93045.00000	100812	17.73	0.00	0.00
R194 On 04/08/2005 Bond Future			7.30700	7.21000		3.26	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		9961.00000	8347	3.26	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		3055.00000	3758	3.26	0.00	0.00
R194 On 03/11/2005 Bond Future			7.36200	7.25600		3.25	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		11829.00000	10487	3.25	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		6550.00000	7505	3.25	0.00	0.00
R201 On 04/08/2005 Bond Future			8.21600	8.11800		8.88	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		11753.00000	8895	8.88	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		19632.00000	23259	8.88	0.00	0.00
R201 On 03/11/2005 Bond Future			8.26700	8.16700		8.77	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		19218.00000	16336	8.77	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		30140.00000	33728	8.77	0.00	0.00
R203 On 04/08/2005 Bond Future			8.21000	8.11300		10.99	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		14849.00000	11461	10.99	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		23569.00000	27585	10.99	0.00	0.00
R203 On 03/11/2005 Bond Future			8.25400	8.15400		11.33	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		24411.00000	20968	11.33	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		36122.00000	40188	11.33	0.00	0.00
R204 On 04/08/2005 Bond Future			8.20400	8.10200		12.40	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Call		26696.00000	21614	12.40	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Put		14911.00000	17972	12.40	0.00	0.00
R204 On 03/11/2005 Bond Future			8.24400	8.14000		12.29	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		36656.00000	32000	12.29	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		28004.00000	31531	12.29	0.00	0.00
Total for Derivatives:							0.00	4,418.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
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Grand Total:							0.00	4,418.00
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