



# Daily MTM Report

Daily summary for 07/06/2005

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			6.68700	6.71400			0.00	0.00
R153 On 31/08/2010 Bond			7.56000	7.67500			0.00	0.00
R157 On 15/09/2015 Bond			7.96000	8.13500			0.00	0.00
R186 On 21/12/2026 Bond			7.53500	7.73500			0.00	0.00
R194 On 28/02/2008 Bond			7.21000	7.29000			0.00	0.00
R201 On 21/12/2014 Bond			8.01500	8.18500			0.00	0.00
R203 On 15/09/2017 Bond			8.01000	8.18500			0.00	0.00
R204 On 21/12/2018 Bond			8.00000	8.18000			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			223.71500	221.93900		12.16	0.00	17.00
GOVI On 04/08/2005 jGovi	224.00	Call		33651.00000	41865	12.16	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		54261.00000	44715	12.16	0.00	0.00
GOVI On 03/11/2005 jGovi			227.52800	225.72900		6.83	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		29080.00000	37357	6.83	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		51790.00000	42077	6.83	0.00	0.00
J152 On 28/02/2006 jSwap			7.02936	7.05513		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.79183	7.92406		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.06103	8.23103		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.73084	7.91545		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.37618	7.45920		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.04863	8.19513		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.02702	8.20875		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.98208	8.14762		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			6.94300	6.95400		0.00	0.00	0.00
JFRA On 04/08/2005 jFra			6.82300	6.85100		0.21	1,000.00	0.00
JFRA On 04/08/2005 jFra	7.25	Call		50.00000	39	0.21	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		1028.00000	1086	0.21	0.00	0.00
JFRA On 03/11/2005 jFra			6.65700	6.71800		0.29	1,000.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		267.00000	225	0.29	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1572.00000	1680	0.29	0.00	0.00
JFRA On 02/02/2006 jFra			6.78700	6.84400		0.37	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		771.00000	703	0.37	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1766.00000	1838	0.37	0.00	0.00
JFRA On 04/05/2006 jFra			6.94700	7.01700		0.39	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1520.00000	1418	0.39	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1478.00000	1548	0.39	0.00	0.00
JFRA On 03/08/2006 jFra			7.20800	7.28400		0.41	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2159.00000	2025	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		1464.00000	1515	0.41	0.00	0.00
JFRA On 02/11/2006 jFra			7.45000	7.55000		0.42	750.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2750.00000	2571	0.42	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1404.00000	1469	0.42	0.00	0.00
JFRA On 01/02/2007 jFra			7.71000	7.79000		0.42	250.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		2540.00000	2396	0.42	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1831.00000	1882	0.42	0.00	0.00
JFRA On 03/05/2007 jFra			7.77100	7.91800		0.46	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		3115.00000	2871	0.46	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		2092.00000	2208	0.46	0.00	0.00
JFRA On 02/08/2007 jFra			7.93200	8.10600		0.50	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3802.00000	3506	0.50	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2320.00000	2452	0.50	0.00	0.00
JFRA On 01/11/2007 jFra			7.97000	8.10000		0.54	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4222.00000	3980	0.54	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2646.00000	2743	0.54	0.00	0.00
JN02 On 04/08/2005 jNote			7.15300	7.22900		2.65	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		2279.00000	1774	2.65	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		7274.00000	8177	2.65	0.00	0.00
JN02 On 03/11/2005 jNote			7.28900	7.38300		2.93	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		6569.00000	5684	2.93	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		8726.00000	9577	2.93	0.00	0.00
JN05 On 04/08/2005 jNote			7.75600	7.89400		6.09	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		7858.00000	5508	6.09	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		12241.00000	15620	6.09	0.00	0.00
JN05 On 03/11/2005 jNote			7.84300	8.00400		6.30	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		16312.00000	13074	6.30	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		16148.00000	19565	6.30	0.00	0.00
JN10 On 04/08/2005 jNote			8.02000	8.19400		9.76	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		23009.00000	16199	9.76	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		9737.00000	14824	9.76	0.00	0.00
JN10 On 03/11/2005 jNote			8.06100	8.24600		10.05	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		34641.00000	27717	10.05	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		17869.00000	23530	10.05	0.00	0.00
JROD On 30/06/2005 jRod			6.85100	6.85400		0.00	0.00	0.00
JROD On 29/07/2005 jRod			6.85200	6.85600		0.00	0.00	0.00
JROD On 31/08/2005 jRod			6.93400	6.94000		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.90700	6.91000		0.00	0.00	0.00
JROD On 31/10/2005 jRod			6.88900	6.89100		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.91200	6.91300		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			6.90200	6.90300		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.90300	6.90500		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.93500	6.93800		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.93600	6.94000		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.94500	6.95100		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.98000	6.98800		0.00	0.00	0.00
R152 On 04/08/2005 Bond Future			6.57000	6.60300		0.52	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		6326.00000	6509	0.52	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		2.00000	1	0.52	0.00	0.00
R152 On 03/11/2005 Bond Future			6.36800	6.41500		0.36	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		1579.00000	1667	0.36	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		533.00000	473	0.36	0.00	0.00
R153 On 04/08/2005 Bond Future			7.58200	7.70200		5.27	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Call		12023.00000	15100	5.27	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		9781.00000	7229	5.27	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Call		27820.00000	32527	5.27	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Put		2532.00000	1611	5.27	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Call		48174.00000	53616	5.27	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Put		395.00000	209	5.27	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Call		58948.00000	64510	5.27	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Put		127.00000	60	5.27	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Call		69765.00000	75374	5.27	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Put		35.00000	15	5.27	0.00	0.00
R153 On 03/11/2005 Bond Future			7.63200	7.75900		5.42	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		17009.00000	19813	5.42	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		17410.00000	14539	5.42	0.00	0.00
R157 On 04/08/2005 Bond Future			7.98400	8.16400		8.41	0.00	1.00
R157 On 04/08/2005 Bond Future	8.25	Call		24194.00000	34249	9.37	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Put		16994.00000	11809	9.37	0.00	200.00
R157 On 04/08/2005 Bond Future	8.00	Call		13622.00000	21168	9.00	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		27498.00000	19804	9.00	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Call		53601.00000	66928	10.06	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		5560.00000	3647	10.06	0.00	400.00
R157 On 04/08/2005 Bond Future	9.00	Call		70824.00000	84975	10.38	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		2998.00000	1909	10.38	0.00	500.00
R157 On 04/08/2005 Bond Future	9.25	Call		88761.00000	103415	10.70	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Put		1559.00000	973	10.70	0.00	100.00
R157 On 04/08/2005 Bond Future	7.75	Call		6474.00000	11422	8.68	0.00	200.00
R157 On 04/08/2005 Bond Future	7.75	Put		41877.00000	31585	8.68	0.00	0.00
R157 On 03/11/2005 Bond Future			8.03000	8.21700		8.71	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		22605.00000	29595	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		40562.00000	32096	8.71	0.00	0.00
R186 On 04/08/2005 Bond Future			7.54400	7.74700		18.12	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		14072.00000	22305	18.12	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		79155.00000	61397	18.12	0.00	0.00
R186 On 03/11/2005 Bond Future			7.56000	7.76800		18.05	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		33510.00000	44546	18.05	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		100812.00000	85453	18.05	0.00	0.00
R194 On 04/08/2005 Bond Future			7.22100	7.30700		3.21	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		8347.00000	9564	3.21	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		3758.00000	2922	3.21	0.00	0.00
R194 On 03/11/2005 Bond Future			7.26700	7.36200		3.20	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		10487.00000	11503	3.20	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		7505.00000	6463	3.20	0.00	0.00
R201 On 04/08/2005 Bond Future			8.04100	8.21600		8.85	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		8895.00000	13577	8.85	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		23259.00000	16323	8.85	0.00	0.00
R201 On 03/11/2005 Bond Future			8.08600	8.26700		8.75	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		16336.00000	21343	8.75	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		33728.00000	26986	8.75	0.00	0.00
R203 On 04/08/2005 Bond Future			8.03100	8.21000		11.09	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		11461.00000	17358	11.09	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		27585.00000	19760	11.09	0.00	0.00
R203 On 03/11/2005 Bond Future			8.06900	8.25400		11.42	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		20968.00000	27373	11.42	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		40188.00000	32643	11.42	0.00	0.00
R204 On 04/08/2005 Bond Future			8.02000	8.20400		12.54	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Call		21614.00000	30472	12.54	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Put		17972.00000	12074	12.54	0.00	0.00
R204 On 03/11/2005 Bond Future			8.05400	8.24400		12.43	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		32000.00000	40598	12.43	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		31531.00000	25110	12.43	0.00	0.00
<b>Total for Derivatives:</b>							<b>3,000.00</b>	<b>1,918.00</b>

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
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<b>Grand Total:</b>							<b>3,000.00</b>	<b>1,918.00</b>
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