



# Daily MTM Report

Daily summary for 13/06/2005

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			6.78200	6.75600			0.00	0.00
R153 On 31/08/2010 Bond			7.69000	7.59000			0.00	0.00
R157 On 15/09/2015 Bond			8.10500	7.98500			0.00	0.00
R186 On 21/12/2026 Bond			7.69500	7.57000			0.00	0.00
R194 On 28/02/2008 Bond			7.38500	7.31000			0.00	0.00
R201 On 21/12/2014 Bond			8.16000	8.03500			0.00	0.00
R203 On 15/09/2017 Bond			8.16000	8.03500			0.00	0.00
R204 On 21/12/2018 Bond			8.15000	8.02500			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			222.00300	223.27500		12.10	0.00	17.00
GOVI On 04/08/2005 jGovi	224.00	Call		38059.00000	31427	12.10	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		45309.00000	51397	12.10	0.00	0.00
GOVI On 03/11/2005 jGovi			225.82200	227.10700		6.78	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		34588.00000	28485	6.78	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		43518.00000	50265	6.78	0.00	0.00
J152 On 28/02/2006 jSwap			7.08936	7.07208		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.91446	7.81537		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.17388	8.07745		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.89851	7.81094		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.51730	7.45327		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.14743	8.04895		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.15659	8.06630		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.11434	8.02824		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			6.89900	6.87400		0.20	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Call		47.00000	50	0.20	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		969.00000	910	0.20	0.00	0.00
JFRA On 03/11/2005 jFra			6.79500	6.75700		0.29	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		277.00000	293	0.29	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1486.00000	1409	0.29	0.00	0.00
JFRA On 02/02/2006 jFra			6.91200	6.86500		0.37	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		765.00000	802	0.37	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1709.00000	1630	0.37	0.00	0.00
JFRA On 04/05/2006 jFra			7.09900	7.02400		0.39	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1512.00000	1604	0.39	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1453.00000	1361	0.39	0.00	0.00
JFRA On 03/08/2006 jFra			7.34400	7.26600		0.41	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2093.00000	2211	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		1441.00000	1369	0.41	0.00	0.00
JFRA On 02/11/2006 jFra			7.58300	7.51800		0.42	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2655.00000	2759	0.42	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1387.00000	1333	0.42	0.00	0.00
JFRA On 01/02/2007 jFra			7.86600	7.75200		0.42	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		2441.00000	2606	0.42	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1825.00000	1711	0.42	0.00	0.00
JFRA On 03/05/2007 jFra			7.98800	7.88800		0.46	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		3017.00000	3161	0.46	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		2069.00000	1968	0.46	0.00	0.00
JFRA On 02/08/2007 jFra			8.16000	8.03400		0.51	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3659.00000	3837	0.51	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2353.00000	2223	0.51	0.00	0.00
JFRA On 01/11/2007 jFra			8.18200	8.05000		0.54	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4110.00000	4322	0.54	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2664.00000	2529	0.54	0.00	0.00
JN02 On 04/08/2005 jNote			7.29300	7.22700		2.65	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		2066.00000	2381	2.65	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		7107.00000	6192	2.65	0.00	0.00
JN02 On 03/11/2005 jNote			7.44800	7.36900		2.93	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		6234.00000	6858	2.93	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		8649.00000	7816	2.93	0.00	0.00
JN05 On 04/08/2005 jNote			7.89100	7.78300		6.08	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		5591.00000	7106	6.08	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		14573.00000	11608	6.08	0.00	0.00
JN05 On 03/11/2005 jNote			7.97700	7.86500		6.29	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		13181.00000	15231	6.29	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		18756.00000	16180	6.29	0.00	0.00
JN10 On 04/08/2005 jNote			8.13600	8.03500		9.66	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		16161.00000	19611	9.66	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		13754.00000	10295	9.66	0.00	0.00
JN10 On 03/11/2005 jNote			8.18200	8.08000		9.96	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		27887.00000	31432	9.96	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		22399.00000	19003	9.96	0.00	0.00
JROD On 30/06/2005 jRod			6.83700	6.84400		0.00	0.00	0.00
JROD On 29/07/2005 jRod			6.83700	6.84400		0.00	0.00	0.00
JROD On 31/08/2005 jRod			6.92500	6.93000		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.90100	6.90400		0.00	0.00	0.00
JROD On 31/10/2005 jRod			6.87800	6.88000		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.89200	6.89400		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	6.88400		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.87900	6.87900		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.90700	6.90600		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.91300	6.91100		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.92100	6.91700		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.95500	6.94900		0.00	0.00	0.00
R152 On 04/08/2005 Bond Future			6.70600	6.66800		0.52	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		5966.00000	5755	0.52	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		2.00000	2	0.52	0.00	0.00
R152 On 03/11/2005 Bond Future			6.55300	6.49900		0.36	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		1390.00000	1276	0.36	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		605.00000	661	0.36	0.00	0.00
R153 On 04/08/2005 Bond Future			7.71400	7.61100		5.27	0.00	1.00
R153 On 04/08/2005 Bond Future	7.75	Call		13914.00000	10971	5.27	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		7407.00000	9290	5.27	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Call		31144.00000	26880	5.27	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Put		1591.00000	2153	5.27	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Call		52235.00000	47495	5.27	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Put		191.00000	277	5.27	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Call		63139.00000	58338	5.27	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Put		52.00000	78	5.27	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Call		74008.00000	69188	5.27	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Put		12.00000	18	5.27	0.00	0.00
R153 On 03/11/2005 Bond Future			7.76800	7.65900		5.42	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		18873.00000	16267	5.42	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		14809.00000	17068	5.42	0.00	0.00
R157 On 04/08/2005 Bond Future			8.13000	8.00800		8.36	0.00	1.00
R157 On 04/08/2005 Bond Future	8.00	Call		19589.00000	13587	8.66	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		20271.00000	24602	8.66	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Call		64829.00000	55146	9.68	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		3594.00000	4244	9.68	0.00	400.00
R157 On 04/08/2005 Bond Future	9.00	Call		82856.00000	72814	10.01	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		1836.00000	2127	10.01	0.00	500.00
R157 On 04/08/2005 Bond Future	9.25	Call		101310.00000	91087	10.33	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Put		914.00000	1024	10.33	0.00	100.00
R157 On 04/08/2005 Bond Future	7.75	Call		10252.00000	6238	8.34	0.00	200.00
R157 On 04/08/2005 Bond Future	7.75	Put		32461.00000	38780	8.34	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Call		32377.00000	24613	9.00	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Put		11983.00000	14522	9.00	0.00	200.00
R157 On 03/11/2005 Bond Future			8.17900	8.05200		8.66	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		28069.00000	23071	8.66	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		32401.00000	37907	8.66	0.00	0.00
R186 On 04/08/2005 Bond Future			7.70500	7.57800		17.93	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		19540.00000	13758	17.93	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		63042.00000	73530	17.93	0.00	0.00
R186 On 03/11/2005 Bond Future			7.72400	7.59400		17.84	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		41541.00000	34498	17.84	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		86820.00000	96285	17.84	0.00	0.00
R194 On 04/08/2005 Bond Future			7.40700	7.32700		3.23	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		7789.00000	6535	3.23	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		3676.00000	4327	3.23	0.00	0.00
R194 On 03/11/2005 Bond Future			7.46600	7.37900		3.23	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		10067.00000	9023	3.23	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		7453.00000	8290	3.23	0.00	0.00
R201 On 04/08/2005 Bond Future			8.18600	8.05900		8.84	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		12503.00000	8698	8.84	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		16452.00000	21083	8.84	0.00	0.00
R201 On 03/11/2005 Bond Future			8.23400	8.10200		8.75	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		20436.00000	16595	8.75	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		27125.00000	31858	8.75	0.00	0.00
R203 On 04/08/2005 Bond Future			8.18100	8.05400		10.99	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		15833.00000	11225	10.99	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		20012.00000	25143	10.99	0.00	0.00
R203 On 03/11/2005 Bond Future			8.22200	8.09200		11.34	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		25925.00000	21306	11.34	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		32944.00000	38131	11.34	0.00	0.00
R204 On 04/08/2005 Bond Future			8.17000	8.04400		12.42	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Call		28515.00000	21932	12.42	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Put		12058.00000	15586	12.42	0.00	0.00
R204 On 03/11/2005 Bond Future			8.20700	8.07700		12.30	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		38808.00000	32799	12.30	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		25155.00000	29429	12.30	0.00	0.00
<b>Total for Derivatives:</b>							<b>0.00</b>	<b>1,919.00</b>

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**

**1,919.00**