

Daily MTM Report

Daily summary for 23/06/2005

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			6.76600	6.76700			0.00	0.00
R153 On 31/08/2010 Bond			7.55000	7.58500			0.00	0.00
R157 On 15/09/2015 Bond			7.96000	8.02000			0.00	0.00
R186 On 21/12/2026 Bond			7.58000	7.63500			0.00	0.00
R194 On 28/02/2008 Bond			7.26500	7.29000			0.00	0.00
R201 On 21/12/2014 Bond			7.99500	8.06000			0.00	0.00
R203 On 15/09/2017 Bond			8.00500	8.07000			0.00	0.00
R204 On 21/12/2018 Bond			7.99000	8.05000			0.00	0.00
Total for j-Bonds:							0.00	0.00

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Derivatives

GOVI On 04/08/2005 jGovi			223.66400	223.09100		11.49	0.00	17.00
GOVI On 04/08/2005 jGovi	224.00	Call		31224.00000	33148	11.49	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		40314.00000	36508	11.49	0.00	0.00
GOVI On 03/11/2005 jGovi			227.51900	226.93200		6.60	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		31371.00000	33827	6.60	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		42051.00000	38637	6.60	0.00	0.00
J152 On 28/02/2006 jSwap			7.07779	7.08321		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.78079	7.82455		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.03140	8.10228		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.72094	7.79269		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.39756	7.42781		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.03724	8.11069		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.01561	8.09141		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.00256	8.08065		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			6.92100	6.91600		0.19	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Call		35.00000	34	0.19	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		854.00000	841	0.19	0.00	0.00
JFRA On 03/11/2005 jFra			6.75200	6.77100		0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		236.00000	220	0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1411.00000	1441	0.27	0.00	0.00
JFRA On 02/02/2006 jFra			6.82100	6.84500		0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		677.00000	648	0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1670.00000	1700	0.35	0.00	0.00
JFRA On 04/05/2006 jFra			6.93600	6.98400		0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1406.00000	1339	0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1445.00000	1496	0.38	0.00	0.00
JFRA On 03/08/2006 jFra			7.14500	7.19400		0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1937.00000	1858	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		1462.00000	1503	0.40	0.00	0.00
JFRA On 02/11/2006 jFra			7.38100	7.42900		0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2462.00000	2378	0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1412.00000	1446	0.40	0.00	0.00
JFRA On 01/02/2007 jFra			7.62200	7.66900		0.40	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		2260.00000	2188	0.40	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1847.00000	1889	0.40	0.00	0.00
JFRA On 03/05/2007 jFra			7.81400	7.85400		0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2842.00000	2758	0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1976.00000	1992	0.43	0.00	0.00
JFRA On 02/08/2007 jFra			7.96900	8.00900		0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3482.00000	3402	0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2238.00000	2255	0.48	0.00	0.00
JFRA On 01/11/2007 jFra			8.03000	8.07200		0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4041.00000	3941	0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2539.00000	2547	0.52	0.00	0.00
JN02 On 04/08/2005 jNote			7.16000	7.19300		2.54	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		1382.00000	1179	2.54	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		7047.00000	7456	2.54	0.00	0.00
JN02 On 03/11/2005 jNote			7.28700	7.32600		2.82	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		5383.00000	5007	2.82	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		8592.00000	8937	2.82	0.00	0.00
JN05 On 04/08/2005 jNote			7.74700	7.79300		5.85	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		4536.00000	3794	5.85	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		13105.00000	14277	5.85	0.00	0.00
JN05 On 03/11/2005 jNote			7.82100	7.87200		6.05	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		12280.00000	11214	6.05	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		17567.00000	18615	6.05	0.00	0.00
JN10 On 04/08/2005 jNote			7.98900	8.06200		9.37	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		15117.00000	12309	9.37	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		10854.00000	13070	9.37	0.00	0.00
JN10 On 03/11/2005 jNote			8.02900	8.10500		9.67	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		27175.00000	24261	9.67	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		19977.00000	22268	9.67	0.00	0.00
JROD On 30/06/2005 jRod			6.82500	6.82600		0.00	0.00	0.00
JROD On 29/07/2005 jRod			6.80300	6.81000		0.00	0.00	0.00
JROD On 31/08/2005 jRod			6.90000	6.90400		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.89400	6.89400		0.00	0.00	0.00
JROD On 31/10/2005 jRod			6.86700	6.86900		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.87200	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			6.86000	6.86800		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.84800	6.85700		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.87100	6.88100		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.88500	6.89100		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.89300	6.89700		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.92700	6.92900		0.00	0.00	0.00
R152 On 04/08/2005 Bond Future			6.70300	6.70200		0.49	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		5776.00000	5770	0.49	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		0.00000	0	0.49	0.00	0.00
R152 On 03/11/2005 Bond Future			6.53700	6.53900		0.35	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		1238.00000	1236	0.35	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		579.00000	571	0.35	0.00	0.00
R153 On 04/08/2005 Bond Future			7.56500	7.60200		5.06	0.00	1.00
R153 On 04/08/2005 Bond Future	7.75	Call		12794.00000	13760	5.06	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		5864.00000	5089	5.06	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Call		30870.00000	32415	5.06	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Put		894.00000	698	5.06	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Call		52528.00000	54248	5.06	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Put		61.00000	41	5.06	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Call		63521.00000	65257	5.06	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Put		11.00000	7	5.06	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Call		74420.00000	76160	5.06	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Put		2.00000	1	5.06	0.00	0.00
R153 On 03/11/2005 Bond Future			7.60800	7.64700		5.21	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		18038.00000	18863	5.21	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		13437.00000	12513	5.21	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Call		24640.00000	25668	5.21	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		8961.00000	8240	5.21	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Call		40865.00000	42245	5.21	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		3416.00000	3048	5.21	0.00	0.00
R157 On 04/08/2005 Bond Future			7.97700	8.03900		8.07	0.00	1.00
R157 On 04/08/2005 Bond Future	8.00	Call		15996.00000	18429	9.00	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		19313.00000	16467	9.00	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Call		61218.00000	65887	10.06	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		2618.00000	2009	10.06	0.00	400.00
R157 On 04/08/2005 Bond Future	9.00	Call		79567.00000	84538	10.38	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		1182.00000	874	10.38	0.00	500.00
R157 On 04/08/2005 Bond Future	9.25	Call		98272.00000	103403	10.70	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Put		511.00000	364	10.70	0.00	100.00
R157 On 04/08/2005 Bond Future	7.75	Call		7478.00000	8922	8.68	0.00	200.00
R157 On 04/08/2005 Bond Future	7.75	Put		32322.00000	28487	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		28417.00000	31827	9.37	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Put		10658.00000	8790	9.37	0.00	200.00
R157 On 03/11/2005 Bond Future			8.01900	8.08300		8.36	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		24876.00000	27191	8.36	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		31783.00000	28776	8.36	0.00	0.00
R186 On 04/08/2005 Bond Future			7.58700	7.64200		17.31	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		12484.00000	14021	17.31	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		64223.00000	58686	17.31	0.00	0.00
R186 On 03/11/2005 Bond Future			7.60200	7.65900		17.22	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		34164.00000	36428	17.22	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		87737.00000	82731	17.22	0.00	0.00
R194 On 04/08/2005 Bond Future			7.27600	7.30300		3.09	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		7414.00000	7766	3.09	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		2729.00000	2437	3.09	0.00	0.00
R194 On 03/11/2005 Bond Future			7.31800	7.34900		3.11	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		9843.00000	10146	3.11	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		6580.00000	6211	3.11	0.00	0.00
R201 On 04/08/2005 Bond Future			8.01300	8.07900		8.52	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		9957.00000	11786	8.52	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		15240.00000	12658	8.52	0.00	0.00
R201 On 03/11/2005 Bond Future			8.05300	8.12200		8.43	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		18327.00000	20215	8.43	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		26320.00000	23697	8.43	0.00	0.00
R203 On 04/08/2005 Bond Future			8.02000	8.08600		10.57	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		12187.00000	14274	10.57	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		18832.00000	15824	10.57	0.00	0.00
R203 On 03/11/2005 Bond Future			8.05500	8.12300		10.90	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		22803.00000	24964	10.90	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		32171.00000	29168	10.90	0.00	0.00
R204 On 04/08/2005 Bond Future			8.00400	8.06500		11.94	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Call		24846.00000	27889	11.94	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Put		10084.00000	8194	11.94	0.00	0.00
R204 On 03/11/2005 Bond Future			8.03500	8.09800		11.83	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		35637.00000	38325	11.83	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		23655.00000	21318	11.83	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