

Daily MTM Report

Daily summary for 28/06/2005

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			7.05700	7.04100			0.00	0.00
R153 On 31/08/2010 Bond			7.56000	7.50000			0.00	0.00
R157 On 15/09/2015 Bond			7.97500	7.92000			0.00	0.00
R186 On 21/12/2026 Bond			7.59000	7.53000			0.00	0.00
R194 On 28/02/2008 Bond			7.29000	7.23500			0.00	0.00
R201 On 21/12/2014 Bond			8.01500	7.95000			0.00	0.00
R203 On 15/09/2017 Bond			8.02000	7.96000			0.00	0.00
R204 On 21/12/2018 Bond			8.01000	7.95000			0.00	0.00
Total for j-Bonds:							0.00	0.00

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Derivatives

GOVI On 04/08/2005 jGovi			223.59100	224.26200		11.40	0.00	17.00
GOVI On 04/08/2005 jGovi	224.00	Call		34220.00000	30406	11.40	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		31600.00000	34496	11.40	0.00	0.00
GOVI On 03/11/2005 jGovi			227.42100	228.09700		6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		35782.00000	32286	6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		34812.00000	38076	6.53	0.00	0.00
J152 On 28/02/2006 jSwap			7.09900	7.09900		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.56800	7.51400		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.99400	7.94600		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.53800	7.47800		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.32100	7.27500		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.01500	7.95300		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.99800	7.94200		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.00200	7.94500		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	6.91800		0.19	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Call		27.00000	26	0.19	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		841.00000	833	0.19	0.00	0.00
JFRA On 03/11/2005 jFra			6.70200	6.71800		0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		187.00000	178	0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1492.00000	1521	0.27	0.00	0.00
JFRA On 02/02/2006 jFra			6.77300	6.78200		0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		598.00000	588	0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1745.00000	1758	0.35	0.00	0.00
JFRA On 04/05/2006 jFra			6.89900	6.89600		0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1268.00000	1270	0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1523.00000	1517	0.38	0.00	0.00
JFRA On 03/08/2006 jFra			7.09700	7.10400		0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1784.00000	1773	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		1529.00000	1535	0.40	0.00	0.00
JFRA On 02/11/2006 jFra			7.34700	7.34100		0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2310.00000	2317	0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1475.00000	1467	0.40	0.00	0.00
JFRA On 01/02/2007 jFra			7.57100	7.58700		0.40	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		2121.00000	2100	0.40	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1909.00000	1926	0.40	0.00	0.00
JFRA On 03/05/2007 jFra			7.77700	7.77600		0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2669.00000	2669	0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1994.00000	1991	0.43	0.00	0.00
JFRA On 02/08/2007 jFra			7.99000	7.93800		0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3318.00000	3388	0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2247.00000	2190	0.48	0.00	0.00
JFRA On 01/11/2007 jFra			8.12400	8.06300		0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3965.00000	4055	0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2485.00000	2416	0.52	0.00	0.00
JN02 On 04/08/2005 jNote			7.12200	7.12700		2.51	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		894.00000	849	2.51	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		7790.00000	7826	2.51	0.00	0.00
JN02 On 03/11/2005 jNote			7.25100	7.25000		2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		4571.00000	4554	2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		9188.00000	9150	2.79	0.00	0.00
JN05 On 04/08/2005 jNote			7.72800	7.70700		5.80	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		2948.00000	3096	5.80	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		15098.00000	14371	5.80	0.00	0.00
JN05 On 03/11/2005 jNote			7.80000	7.77800		6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		10162.00000	10470	6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		19348.00000	18743	6.00	0.00	0.00
JN10 On 04/08/2005 jNote			7.98300	7.95400		9.28	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		10436.00000	11209	9.28	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		13614.00000	12384	9.28	0.00	0.00
JN10 On 03/11/2005 jNote			8.02300	7.99100		9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		22392.00000	23387	9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		23013.00000	21807	9.57	0.00	0.00
JROD On 30/06/2005 jRod			6.74700	6.74700		0.00	0.00	0.00
JROD On 29/07/2005 jRod			6.71600	6.72000		0.00	0.00	0.00
JROD On 31/08/2005 jRod			6.81400	6.81800		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.85200	6.85300		0.00	0.00	0.00
JROD On 31/10/2005 jRod			6.82600	6.82600		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.82900	6.82800		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			6.82900	6.83000		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.81400	6.81500		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.83500	6.83700		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.85700	6.85900		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.86400	6.86700		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.89900	6.90300		0.00	0.00	0.00
R152 On 04/08/2005 Bond Future			7.06200	7.04100		0.48	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		3906.00000	3790	0.48	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		5.00000	6	0.48	0.00	0.00
R152 On 03/11/2005 Bond Future			7.09100	7.06100		0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		438.00000	406	0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1408.00000	1469	0.34	0.00	0.00
R153 On 04/08/2005 Bond Future			7.57500	7.51300		5.50	0.00	1.00
R153 On 04/08/2005 Bond Future	7.75	Call		15393.00000	13317	5.30	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		4271.00000	5117	5.30	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Call		34935.00000	32198	5.75	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Put		767.00000	952	5.75	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Call		56764.00000	53869	6.20	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Put		105.00000	132	6.20	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Call		67739.00000	64826	6.45	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Put		38.00000	48	6.45	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Call		78619.00000	75699	6.45	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Put		9.00000	11	6.45	0.00	0.00
R153 On 03/11/2005 Bond Future			7.61100	7.54600		5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		19824.00000	18050	5.05	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		10688.00000	11835	5.05	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Call		27507.00000	25430	5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		7294.00000	8137	5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Call		45413.00000	42922	5.75	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		3430.00000	3859	5.75	0.00	0.00
R157 On 04/08/2005 Bond Future			7.99200	7.93600		9.00	0.00	1.00
R157 On 04/08/2005 Bond Future	8.00	Call		18381.00000	15606	8.40	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		12913.00000	14924	8.40	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Call		68382.00000	63811	9.35	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		998.00000	1213	9.35	0.00	400.00
R157 On 04/08/2005 Bond Future	9.00	Call		87526.00000	82820	9.65	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		356.00000	436	9.65	0.00	500.00
R157 On 04/08/2005 Bond Future	9.25	Call		106670.00000	101912	10.00	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Put		125.00000	153	10.00	0.00	100.00
R157 On 04/08/2005 Bond Future	7.75	Call		8366.00000	6678	8.10	0.00	200.00
R157 On 04/08/2005 Bond Future	7.75	Put		24425.00000	27523	8.10	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		32596.00000	28911	8.70	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Put		6053.00000	7154	8.70	0.00	200.00
R157 On 03/11/2005 Bond Future			8.02900	7.97200		9.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		28897.00000	26363	8.40	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		26556.00000	28782	8.40	0.00	0.00
R186 On 04/08/2005 Bond Future			7.59600	7.53600		12.80	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		7066.00000	5202	12.00	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		45118.00000	51029	12.00	0.00	0.00
R186 On 03/11/2005 Bond Future			7.60900	7.54700		12.80	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		22439.00000	19581	12.00	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		61669.00000	66781	12.00	0.00	0.00
R194 On 04/08/2005 Bond Future			7.30200	7.24500		3.10	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		8091.00000	7100	3.10	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		2021.00000	2391	3.10	0.00	0.00
R194 On 03/11/2005 Bond Future			7.33400	7.27000		3.10	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		10628.00000	9780	3.10	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		5653.00000	6193	3.10	0.00	0.00
R201 On 04/08/2005 Bond Future			8.03200	7.96600		8.44	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		12706.00000	10311	8.44	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		10421.00000	12455	8.44	0.00	0.00
R201 On 03/11/2005 Bond Future			8.06900	8.00100		8.35	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		21366.00000	19083	8.35	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		21432.00000	23614	8.35	0.00	0.00
R203 On 04/08/2005 Bond Future			8.03400	7.97300		10.47	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		15265.00000	12695	10.47	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		13167.00000	15329	10.47	0.00	0.00
R203 On 03/11/2005 Bond Future			8.06600	8.00300		10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		26280.00000	23787	10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		26510.00000	28829	10.80	0.00	0.00
R204 On 04/08/2005 Bond Future			8.02300	7.96300		11.83	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Call		29457.00000	25809	11.83	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Put		6426.00000	7653	11.83	0.00	0.00
R204 On 03/11/2005 Bond Future			8.05200	7.98900		11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		39936.00000	36727	11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		19238.00000	21079	11.73	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