

Daily MTM Report

Daily summary for 30/06/2005

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			7.04400	7.04600			0.00	0.00
R153 On 31/08/2010 Bond			7.57000	7.55000			0.00	0.00
R157 On 15/09/2015 Bond			8.00000	7.97500			0.00	0.00
R186 On 21/12/2026 Bond			7.62500	7.58500			0.00	0.00
R194 On 28/02/2008 Bond			7.27500	7.26000			0.00	0.00
R201 On 21/12/2014 Bond			8.04000	8.01000			0.00	0.00
R203 On 15/09/2017 Bond			8.05000	8.02000			0.00	0.00
R204 On 21/12/2018 Bond			8.04000	8.01000			0.00	0.00
Total for j-Bonds:							0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
------------------	--------	--------------	-----------	-----------------	----------------------	------------	--------------	---------------

Derivatives

GOVI On 04/08/2005 jGovi			223.28700	223.67100		11.40	0.00	17.00
GOVI On 04/08/2005 jGovi	224.00	Call		30356.00000	28063	11.40	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		33646.00000	35193	11.40	0.00	0.00
GOVI On 03/11/2005 jGovi			227.19000	227.50100		6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		32536.00000	30912	6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		37526.00000	39012	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			7.57700	7.56000		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.01800	7.99600		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.57400	7.53300		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.30600	7.29500		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.03800	8.01000		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.02500	7.99800		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.03100	8.00200		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	6.92500		0.19	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Call		26.00000	24	0.19	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		822.00000	830	0.19	0.00	0.00
JFRA On 03/11/2005 jFra			6.69500	6.71100		0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		180.00000	171	0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1502.00000	1532	0.27	0.00	0.00
JFRA On 02/02/2006 jFra			6.76400	6.78900		0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		599.00000	576	0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1729.00000	1768	0.35	0.00	0.00
JFRA On 04/05/2006 jFra			6.88300	6.91800		0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1289.00000	1247	0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1490.00000	1534	0.38	0.00	0.00
JFRA On 03/08/2006 jFra			7.09000	7.12000		0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1801.00000	1760	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		1507.00000	1540	0.40	0.00	0.00
JFRA On 02/11/2006 jFra			7.33500	7.36500		0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2340.00000	2296	0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1447.00000	1476	0.40	0.00	0.00
JFRA On 01/02/2007 jFra			7.60100	7.59300		0.40	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		2126.00000	2134	0.40	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1898.00000	1887	0.40	0.00	0.00
JFRA On 03/05/2007 jFra			7.78600	7.79600		0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2692.00000	2677	0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1968.00000	1978	0.43	0.00	0.00
JFRA On 02/08/2007 jFra			7.91800	7.97900		0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3371.00000	3285	0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2200.00000	2263	0.48	0.00	0.00
JFRA On 01/11/2007 jFra			8.03500	8.10900		0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4031.00000	3917	0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2430.00000	2511	0.52	0.00	0.00
JN02 On 04/08/2005 jNote			7.12100	7.13800		2.51	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		876.00000	783	2.51	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		7557.00000	7794	2.51	0.00	0.00
JN02 On 03/11/2005 jNote			7.24100	7.26500		2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		4634.00000	4432	2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		8962.00000	9217	2.79	0.00	0.00
JN05 On 04/08/2005 jNote			7.72400	7.75900		5.80	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		3370.00000	2884	5.80	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		13356.00000	14328	5.80	0.00	0.00
JN05 On 03/11/2005 jNote			7.80000	7.83500		6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		11009.00000	10361	6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		17831.00000	18636	6.00	0.00	0.00
JN10 On 04/08/2005 jNote			8.00000	8.00600		9.28	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		11825.00000	11457	9.28	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		11413.00000	11459	9.28	0.00	0.00
JN10 On 03/11/2005 jNote			8.04100	8.04400		9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		24027.00000	23834	9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		21005.00000	21016	9.57	0.00	0.00
JROD On 30/06/2005 jRod			6.82240	6.74800		0.00	0.00	0.00
JROD On 29/07/2005 jRod			6.71200	6.71300		0.00	0.00	0.00
JROD On 31/08/2005 jRod			6.81000	6.81100		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.88000	6.85100		0.00	0.00	0.00
JROD On 31/10/2005 jRod			6.82500	6.82600		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.82800	6.82900		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			6.83300	6.82900		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.81300	6.81300		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.83300	6.83400		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.86700	6.85600		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.86200	6.86300		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.89700	6.89800		0.00	0.00	0.00
R152 On 04/08/2005 Bond Future			7.04400	7.04700		0.48	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		3872.00000	3888	0.48	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		4.00000	4	0.48	0.00	0.00
R152 On 03/11/2005 Bond Future			7.06700	7.07000		0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		423.00000	423	0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1421.00000	1412	0.34	0.00	0.00
R153 On 04/08/2005 Bond Future			7.58500	7.56300		5.50	0.00	1.00
R153 On 04/08/2005 Bond Future	7.75	Call		13580.00000	12792	5.30	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		4815.00000	5062	5.30	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Call		32666.00000	31667	5.75	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Put		856.00000	892	5.75	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Call		54414.00000	53380	6.20	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Put		112.00000	114	6.20	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Call		65383.00000	64348	6.45	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Put		39.00000	39	6.45	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Call		76262.00000	75226	6.45	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Put		9.00000	9	6.45	0.00	0.00
R153 On 03/11/2005 Bond Future			7.64000	7.59900		5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		18304.00000	17200	5.05	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		11550.00000	12285	5.05	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Call		25744.00000	24444	5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		7913.00000	8452	5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Call		43330.00000	41761	5.75	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		3728.00000	3999	5.75	0.00	0.00
R157 On 04/08/2005 Bond Future			8.01500	7.99000		9.00	0.00	1.00
R157 On 04/08/2005 Bond Future	8.00	Call		15486.00000	14205	8.40	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		14634.00000	15482	8.40	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Call		63899.00000	61832	9.35	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		1131.00000	1193	9.35	0.00	400.00
R157 On 04/08/2005 Bond Future	9.00	Call		82951.00000	80839	9.65	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		397.00000	415	9.65	0.00	500.00
R157 On 04/08/2005 Bond Future	9.25	Call		102066.00000	99940	10.00	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Put		136.00000	140	10.00	0.00	100.00
R157 On 04/08/2005 Bond Future	7.75	Call		6556.00000	5790	8.10	0.00	200.00
R157 On 04/08/2005 Bond Future	7.75	Put		27230.00000	28594	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		28851.00000	27151	8.70	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Put		6923.00000	7352	8.70	0.00	200.00
R157 On 03/11/2005 Bond Future			8.05400	8.02800		9.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		26297.00000	25129	8.40	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		28632.00000	29627	8.40	0.00	0.00
R186 On 04/08/2005 Bond Future			7.63100	7.59100		12.80	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		5139.00000	4057	12.00	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		50320.00000	54386	12.00	0.00	0.00
R186 On 03/11/2005 Bond Future			7.64500	7.60300		12.80	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		19697.00000	17861	12.00	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		66129.00000	69654	12.00	0.00	0.00
R194 On 04/08/2005 Bond Future			7.28500	7.27000		3.10	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		7569.00000	7268	3.10	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		2096.00000	2154	3.10	0.00	0.00
R194 On 03/11/2005 Bond Future			7.31600	7.29800		3.10	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		10206.00000	9946	3.10	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		5838.00000	5968	3.10	0.00	0.00
R201 On 04/08/2005 Bond Future			8.05600	8.02600		8.44	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		10349.00000	9258	8.44	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		12092.00000	13007	8.44	0.00	0.00
R201 On 03/11/2005 Bond Future			8.09400	8.06200		8.35	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		19219.00000	18149	8.35	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		23291.00000	24315	8.35	0.00	0.00
R203 On 04/08/2005 Bond Future			8.06300	8.03300		10.47	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		12542.00000	11277	10.47	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		15099.00000	16151	10.47	0.00	0.00
R203 On 03/11/2005 Bond Future			8.09600	8.06500		10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		23722.00000	22499	10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		28687.00000	29821	10.80	0.00	0.00
R204 On 04/08/2005 Bond Future			8.05200	8.02200		11.83	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Call		25683.00000	23837	11.83	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Put		7447.00000	8026	11.83	0.00	0.00
R204 On 03/11/2005 Bond Future			8.08200	8.05100		11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		36667.00000	35087	11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		20939.00000	21832	11.73	0.00	0.00
R207 On 04/08/2005 Bond Future			8.01500	0.00000		0.00	0.00	0.00
R207 On 04/08/2005 Bond Future	8.00	Call		0.00000	5225	0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R207 On 04/08/2005 Bond Future	8.00	Put		0.00000	6439	0.00	0.00	0.00
R207 On 03/11/2005 Bond Future			8.04000	0.00000		0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Call		0.00000	9700	0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Put		0.00000	12903	0.00	0.00	0.00
Total for Derivatives:							0.00	1,919.00

Grand Total: 0.00 1,919.00