



Daily MTM Report

Daily summary for 29/06/2005

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			7.04600	7.05700			0.00	0.00
R153 On 31/08/2010 Bond			7.55000	7.56000			0.00	0.00
R157 On 15/09/2015 Bond			7.97500	7.97500			0.00	0.00
R186 On 21/12/2026 Bond			7.58500	7.59000			0.00	0.00
R194 On 28/02/2008 Bond			7.26000	7.29000			0.00	0.00
R201 On 21/12/2014 Bond			8.01000	8.01500			0.00	0.00
R203 On 15/09/2017 Bond			8.02000	8.02000			0.00	0.00
R204 On 21/12/2018 Bond			8.01000	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			223.67100	223.59100		11.40	0.00	17.00
GOVI On 04/08/2005 jGovi	224.00	Call		30406.00000	30356	11.40	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		34496.00000	33646	11.40	0.00	0.00
GOVI On 03/11/2005 jGovi			227.50100	227.42100		6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		32286.00000	32536	6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		38076.00000	37526	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			7.56000	7.56800		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.99600	7.99400		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.53300	7.53800		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.29500	7.32100		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.01000	8.01500		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.99800	7.99800		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.00200	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			6.92500	6.92100		0.19	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Call		26.00000	26	0.19	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		833.00000	822	0.19	0.00	0.00
JFRA On 03/11/2005 jFra			6.71100	6.70200		0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		178.00000	180	0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1521.00000	1502	0.27	0.00	0.00
JFRA On 02/02/2006 jFra			6.78900	6.77300		0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		588.00000	599	0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1758.00000	1729	0.35	0.00	0.00
JFRA On 04/05/2006 jFra			6.91800	6.89900		0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1270.00000	1289	0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1517.00000	1490	0.38	0.00	0.00
JFRA On 03/08/2006 jFra			7.12000	7.09700		0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1773.00000	1801	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		1535.00000	1507	0.40	0.00	0.00
JFRA On 02/11/2006 jFra			7.36500	7.34700		0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2317.00000	2340	0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1467.00000	1447	0.40	0.00	0.00
JFRA On 01/02/2007 jFra			7.59300	7.57100		0.40	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		2100.00000	2126	0.40	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1926.00000	1898	0.40	0.00	0.00
JFRA On 03/05/2007 jFra			7.79600	7.77700		0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2669.00000	2692	0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1991.00000	1968	0.43	0.00	0.00
JFRA On 02/08/2007 jFra			7.97900	7.99000		0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3388.00000	3371	0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2190.00000	2200	0.48	0.00	0.00
JFRA On 01/11/2007 jFra			8.10900	8.12400		0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4055.00000	4031	0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2416.00000	2430	0.52	0.00	0.00
JN02 On 04/08/2005 jNote			7.13800	7.12200		2.51	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		849.00000	876	2.51	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		7826.00000	7557	2.51	0.00	0.00
JN02 On 03/11/2005 jNote			7.26500	7.25100		2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		4554.00000	4634	2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		9150.00000	8962	2.79	0.00	0.00
JN05 On 04/08/2005 jNote			7.75900	7.72800		5.80	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		3096.00000	3370	5.80	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		14371.00000	13356	5.80	0.00	0.00
JN05 On 03/11/2005 jNote			7.83500	7.80000		6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		10470.00000	11009	6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		18743.00000	17831	6.00	0.00	0.00
JN10 On 04/08/2005 jNote			8.00600	7.98300		9.28	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		11209.00000	11825	9.28	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		12384.00000	11413	9.28	0.00	0.00
JN10 On 03/11/2005 jNote			8.04400	8.02300		9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		23387.00000	24027	9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		21807.00000	21005	9.57	0.00	0.00
JROD On 30/06/2005 jRod			6.74800	6.74700		0.00	0.00	0.00
JROD On 29/07/2005 jRod			6.71300	6.71600		0.00	0.00	0.00
JROD On 31/08/2005 jRod			6.81100	6.81400		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.85100	6.85200		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	6.82900		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			6.82900	6.82900		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.81300	6.81400		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.83400	6.83500		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.85600	6.85700		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.86300	6.86400		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.89800	6.89900		0.00	0.00	0.00
R152 On 04/08/2005 Bond Future			7.04700	7.06200		0.48	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		3790.00000	3872	0.48	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		6.00000	4	0.48	0.00	0.00
R152 On 03/11/2005 Bond Future			7.07000	7.09100		0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		406.00000	423	0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1469.00000	1421	0.34	0.00	0.00
R153 On 04/08/2005 Bond Future			7.56300	7.57500		5.50	0.00	1.00
R153 On 04/08/2005 Bond Future	7.75	Call		13317.00000	13580	5.30	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		5117.00000	4815	5.30	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Call		32198.00000	32666	5.75	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Put		952.00000	856	5.75	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Call		53869.00000	54414	6.20	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Put		132.00000	112	6.20	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Call		64826.00000	65383	6.45	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Put		48.00000	39	6.45	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Call		75699.00000	76262	6.45	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Put		11.00000	9	6.45	0.00	0.00
R153 On 03/11/2005 Bond Future			7.59900	7.61100		5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		18050.00000	18304	5.05	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		11835.00000	11550	5.05	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Call		25430.00000	25744	5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		8137.00000	7913	5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Call		42922.00000	43330	5.75	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		3859.00000	3728	5.75	0.00	0.00
R157 On 04/08/2005 Bond Future			7.99000	7.99200		9.00	0.00	1.00
R157 On 04/08/2005 Bond Future	8.00	Call		15606.00000	15486	8.40	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		14924.00000	14634	8.40	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Call		63811.00000	63899	9.35	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		1213.00000	1131	9.35	0.00	400.00
R157 On 04/08/2005 Bond Future	9.00	Call		82820.00000	82951	9.65	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		436.00000	397	9.65	0.00	500.00
R157 On 04/08/2005 Bond Future	9.25	Call		101912.00000	102066	10.00	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Put		153.00000	136	10.00	0.00	100.00
R157 On 04/08/2005 Bond Future	7.75	Call		6678.00000	6556	8.10	0.00	200.00
R157 On 04/08/2005 Bond Future	7.75	Put		27523.00000	27230	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		28911.00000	28851	8.70	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Put		7154.00000	6923	8.70	0.00	200.00
R157 On 03/11/2005 Bond Future			8.02800	8.02900		9.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		26363.00000	26297	8.40	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		28782.00000	28632	8.40	0.00	0.00
R186 On 04/08/2005 Bond Future			7.59100	7.59600		12.80	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		5202.00000	5139	12.00	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		51029.00000	50320	12.00	0.00	0.00
R186 On 03/11/2005 Bond Future			7.60300	7.60900		12.80	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		19581.00000	19697	12.00	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		66781.00000	66129	12.00	0.00	0.00
R194 On 04/08/2005 Bond Future			7.27000	7.30200		3.10	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		7100.00000	7569	3.10	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		2391.00000	2096	3.10	0.00	0.00
R194 On 03/11/2005 Bond Future			7.29800	7.33400		3.10	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		9780.00000	10206	3.10	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		6193.00000	5838	3.10	0.00	0.00
R201 On 04/08/2005 Bond Future			8.02600	8.03200		8.44	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		10311.00000	10349	8.44	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		12455.00000	12092	8.44	0.00	0.00
R201 On 03/11/2005 Bond Future			8.06200	8.06900		8.35	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		19083.00000	19219	8.35	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		23614.00000	23291	8.35	0.00	0.00
R203 On 04/08/2005 Bond Future			8.03300	8.03400		10.47	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		12695.00000	12542	10.47	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		15329.00000	15099	10.47	0.00	0.00
R203 On 03/11/2005 Bond Future			8.06500	8.06600		10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		23787.00000	23722	10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		28829.00000	28687	10.80	0.00	0.00
R204 On 04/08/2005 Bond Future			8.02200	8.02300		11.83	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Call		25809.00000	25683	11.83	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Put		7653.00000	7447	11.83	0.00	0.00
R204 On 03/11/2005 Bond Future			8.05100	8.05200		11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		36727.00000	36667	11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		21079.00000	20939	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