



Daily MTM Report

Daily summary for 27/06/2005

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			7.04100	6.76200			0.00	0.00
R153 On 31/08/2010 Bond			7.50000	7.53000			0.00	0.00
R157 On 15/09/2015 Bond			7.92000	7.94000			0.00	0.00
R186 On 21/12/2026 Bond			7.53000	7.55500			0.00	0.00
R194 On 28/02/2008 Bond			7.23500	7.25000			0.00	0.00
R201 On 21/12/2014 Bond			7.95000	7.97000			0.00	0.00
R203 On 15/09/2017 Bond			7.96000	7.98500			0.00	0.00
R204 On 21/12/2018 Bond			7.95000	7.97500			0.00	0.00
Total for j-Bonds:							0.00	0.00

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Derivatives

GOVI On 04/08/2005 jGovi			224.26200	223.90800		11.40	0.00	17.00
GOVI On 04/08/2005 jGovi	224.00	Call		33683.00000	34220	11.40	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		34603.00000	31600	11.40	0.00	0.00
GOVI On 03/11/2005 jGovi			228.09700	227.76500		6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		34514.00000	35782	6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		36864.00000	34812	6.53	0.00	0.00
J152 On 28/02/2006 jSwap			7.09900	7.07440		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.51400	7.76743		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.94600	7.99928		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.47800	7.69072		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.27500	7.38343		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.95300	8.00517		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.94200	7.98769		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.94500	7.96897		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			6.91800	6.91900		0.19	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Call		31.00000	27	0.19	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		843.00000	841	0.19	0.00	0.00
JFRA On 03/11/2005 jFra			6.71800	6.74600		0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		207.00000	187	0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1443.00000	1492	0.27	0.00	0.00
JFRA On 02/02/2006 jFra			6.78200	6.80600		0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		624.00000	598	0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1713.00000	1745	0.35	0.00	0.00
JFRA On 04/05/2006 jFra			6.89600	6.92200		0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1305.00000	1268	0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1496.00000	1523	0.38	0.00	0.00
JFRA On 03/08/2006 jFra			7.10400	7.13500		0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1830.00000	1784	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		1500.00000	1529	0.40	0.00	0.00
JFRA On 02/11/2006 jFra			7.34100	7.36900		0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2355.00000	2310	0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1452.00000	1475	0.40	0.00	0.00
JFRA On 01/02/2007 jFra			7.58700	7.60200		0.40	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		2146.00000	2121	0.40	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1896.00000	1909	0.40	0.00	0.00
JFRA On 03/05/2007 jFra			7.77600	7.78800		0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2690.00000	2669	0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1986.00000	1994	0.43	0.00	0.00
JFRA On 02/08/2007 jFra			7.93800	7.94100		0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3328.00000	3318	0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2249.00000	2247	0.48	0.00	0.00
JFRA On 01/11/2007 jFra			8.06300	8.01200		0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3894.00000	3965	0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2548.00000	2485	0.52	0.00	0.00
JN02 On 04/08/2005 jNote			7.12700	7.14700		2.51	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		1064.00000	894	2.51	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		7578.00000	7790	2.51	0.00	0.00
JN02 On 03/11/2005 jNote			7.25000	7.27100		2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		4798.00000	4571	2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		9024.00000	9188	2.79	0.00	0.00
JN05 On 04/08/2005 jNote			7.70700	7.73300		5.80	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		3482.00000	2948	5.80	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		14548.00000	15098	5.80	0.00	0.00
JN05 On 03/11/2005 jNote			7.77800	7.80500		6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		10769.00000	10162	6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		18834.00000	19348	6.00	0.00	0.00
JN10 On 04/08/2005 jNote			7.95400	7.95500		9.28	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		10928.00000	10436	9.28	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		14036.00000	13614	9.28	0.00	0.00
JN10 On 03/11/2005 jNote			7.99100	7.99500		9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		22788.00000	22392	9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		23134.00000	23013	9.57	0.00	0.00
JROD On 30/06/2005 jRod			6.74700	6.82400		0.00	0.00	0.00
JROD On 29/07/2005 jRod			6.72000	6.80200		0.00	0.00	0.00
JROD On 31/08/2005 jRod			6.81800	6.89900		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.85300	6.89300		0.00	0.00	0.00
JROD On 31/10/2005 jRod			6.82600	6.86400		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.82800	6.86700		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			6.83000	6.85500		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.81500	6.84000		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.83700	6.86200		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.85900	6.87800		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.86700	6.88700		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.90300	6.92200		0.00	0.00	0.00
R152 On 04/08/2005 Bond Future			7.04100	6.69900		0.48	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		5792.00000	3906	0.48	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		0.00000	5	0.48	0.00	0.00
R152 On 03/11/2005 Bond Future			7.06100	6.53100		0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		1231.00000	438	0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		546.00000	1408	0.34	0.00	0.00
R153 On 04/08/2005 Bond Future			7.51300	7.54400		5.50	0.00	1.00
R153 On 04/08/2005 Bond Future	7.75	Call		14235.00000	15393	5.30	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		4575.00000	4271	5.30	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Call		33274.00000	34935	5.75	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Put		568.00000	767	5.75	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Call		55225.00000	56764	6.20	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Put		29.00000	105	6.20	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Call		66243.00000	67739	6.45	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Put		4.00000	38	6.45	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Call		77148.00000	78619	6.45	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Put		1.00000	9	6.45	0.00	0.00
R153 On 03/11/2005 Bond Future			7.54600	7.58600		5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		19221.00000	19824	5.05	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		11883.00000	10688	5.05	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Call		26152.00000	27507	5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		7737.00000	7294	5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Call		42967.00000	45413	5.75	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		2782.00000	3430	5.75	0.00	0.00
R157 On 04/08/2005 Bond Future			7.93600	7.95600		9.00	0.00	1.00
R157 On 04/08/2005 Bond Future	8.00	Call		19176.00000	18381	8.40	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		15420.00000	12913	8.40	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Call		67433.00000	68382	9.35	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		1761.00000	998	9.35	0.00	400.00
R157 On 04/08/2005 Bond Future	9.00	Call		86205.00000	87526	9.65	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		748.00000	356	9.65	0.00	500.00
R157 On 04/08/2005 Bond Future	9.25	Call		105137.00000	106670	10.00	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Put		304.00000	125	10.00	0.00	100.00
R157 On 04/08/2005 Bond Future	7.75	Call		9320.00000	8366	8.10	0.00	200.00
R157 On 04/08/2005 Bond Future	7.75	Put		27092.00000	24425	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		32894.00000	32596	8.70	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Put		8063.00000	6053	8.70	0.00	200.00
R157 On 03/11/2005 Bond Future			7.97200	7.99700		9.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		27749.00000	28897	8.40	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		27498.00000	26556	8.40	0.00	0.00
R186 On 04/08/2005 Bond Future			7.53600	7.56100		12.80	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		14443.00000	7066	12.00	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		55743.00000	45118	12.00	0.00	0.00
R186 On 03/11/2005 Bond Future			7.54700	7.57600		12.80	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		37044.00000	22439	12.00	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		80011.00000	61669	12.00	0.00	0.00
R194 On 04/08/2005 Bond Future			7.24500	7.26000		3.10	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		7932.00000	8091	3.10	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		2221.00000	2021	3.10	0.00	0.00
R194 On 03/11/2005 Bond Future			7.27000	7.30000		3.10	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		10264.00000	10628	3.10	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		5939.00000	5653	3.10	0.00	0.00
R201 On 04/08/2005 Bond Future			7.96600	7.98700		8.44	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		12407.00000	12706	8.44	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		11534.00000	10421	8.44	0.00	0.00
R201 On 03/11/2005 Bond Future			8.00100	8.02600		8.35	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		20785.00000	21366	8.35	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		22496.00000	21432	8.35	0.00	0.00
R203 On 04/08/2005 Bond Future			7.97300	7.99900		10.47	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		14766.00000	15265	10.47	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		14688.00000	13167	10.47	0.00	0.00
R203 On 03/11/2005 Bond Future			8.00300	8.03300		10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		25427.00000	26280	10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		27952.00000	26510	10.80	0.00	0.00
R204 On 04/08/2005 Bond Future			7.96300	7.98800		11.83	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Call		28494.00000	29457	11.83	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Put		7498.00000	6426	11.83	0.00	0.00
R204 On 03/11/2005 Bond Future			7.98900	8.01900		11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		38756.00000	39936	11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		20468.00000	19238	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