



Daily MTM Report

Daily summary for 13/07/2005

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<u>i-Bonds</u>								
R152 On 28/02/2006 Bond			7.12100	7.09000			0.00	0.00
R153 On 31/08/2010 Bond			7.74000	7.64000			0.00	0.00
R157 On 15/09/2015 Bond			8.17000	8.05500			0.00	0.00
R186 On 21/12/2026 Bond			7.80000	7.68500			0.00	0.00
R194 On 28/02/2008 Bond			7.44000	7.34000			0.00	0.00
R201 On 21/12/2014 Bond			8.19000	8.07000			0.00	0.00
R203 On 15/09/2017 Bond			8.22000	8.10000			0.00	0.00
R204 On 21/12/2018 Bond			8.21000	8.09000			0.00	0.00
R207 On 15/01/2020 Bond			8.17800	8.05800			0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
Total for j-Bonds:							0.00	0.00

Derivatives

GOVI On 04/08/2005 jGovi			221.45500	222.74800		11.40	0.00	17.00
GOVI On 04/08/2005 jGovi	224.00	Call		19732.00000	14191	11.40	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		32252.00000	39641	11.40	0.00	0.00
GOVI On 03/11/2005 jGovi			225.34900	226.60200		6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		26549.00000	21268	6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		40529.00000	47778	6.53	0.00	0.00
J152 On 28/02/2006 jSwap			7.15400	7.14600		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.72700	7.63700		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.17500	8.06800		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.74800	7.63300		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.44400	7.35900		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.17700	8.06200		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.18100	8.06900		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.19200	8.07600		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.11800	8.00700		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.00000	6.99600		0.00	0.00	0.00
JFRA On 04/08/2005 jFra			7.02900	7.01500		0.19	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Call		27.00000	29	0.19	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		603.00000	570	0.19	0.00	0.00
JFRA On 03/11/2005 jFra			6.85200	6.82700		0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		219.00000	232	0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1256.00000	1208	0.27	0.00	0.00
JFRA On 02/02/2006 jFra			6.90300	6.87500		0.35	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JFRA On 02/02/2006 jFra	7.25	Call		642.00000	665	0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1562.00000	1516	0.35	0.00	0.00
JFRA On 04/05/2006 jFra			7.03400	7.00100		0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1359.00000	1398	0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1357.00000	1314	0.38	0.00	0.00
JFRA On 03/08/2006 jFra			7.22100	7.19600		0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1874.00000	1905	0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1393.00000	1364	0.40	0.00	0.00
JFRA On 02/11/2006 jFra			7.42600	7.42000		0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2394.00000	2401	0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1366.00000	1358	0.40	0.00	0.00
JFRA On 01/02/2007 jFra			7.69300	7.63300		0.40	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		2154.00000	2230	0.40	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1829.00000	1758	0.40	0.00	0.00
JFRA On 03/05/2007 jFra			7.92700	7.78900		0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2661.00000	2848	0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1954.00000	1804	0.43	0.00	0.00
JFRA On 02/08/2007 jFra			8.00900	7.94700		0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3304.00000	3388	0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2211.00000	2143	0.48	0.00	0.00
JFRA On 01/11/2007 jFra			8.18200	8.06300		0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3937.00000	4117	0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2458.00000	2325	0.52	0.00	0.00
JN02 On 04/08/2005 jNote			7.24700	7.20700		2.51	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		686.00000	800	2.51	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		6095.00000	5470	2.51	0.00	0.00
JN02 On 03/11/2005 jNote			7.36500	7.31900		2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		4700.00000	5032	2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		8031.00000	7513	2.79	0.00	0.00
JN05 On 04/08/2005 jNote			7.87200	7.79700		5.80	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		2569.00000	3437	5.80	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		10971.00000	8728	5.80	0.00	0.00
JN05 On 03/11/2005 jNote			7.95000	7.87100		6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		10909.00000	12319	6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		16238.00000	14382	6.00	0.00	0.00
JN10 On 04/08/2005 jNote			8.16000	8.07600		9.28	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		12108.00000	15554	9.28	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		6886.00000	4591	9.28	0.00	0.00
JN10 On 03/11/2005 jNote			8.20700	8.11500		9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		25423.00000	28912	9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		17541.00000	14769	9.57	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JROD On 29/07/2005 jRod			6.67900	6.68200		0.00	0.00	0.00
JROD On 31/08/2005 jRod			6.77500	6.78300		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.88400	6.88600		0.00	0.00	0.00
JROD On 31/10/2005 jRod			6.85500	6.85200		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.88400	6.87700		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.90800	6.89900		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.87000	6.86300		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.89500	6.88600		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.93000	6.92000		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.90900	6.90000		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.94400	6.93300		0.00	0.00	0.00
R152 On 04/08/2005 Bond Future			7.13200	7.09800		0.48	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		3587.00000	3400	0.48	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		1.00000	1	0.48	0.00	0.00
R152 On 03/11/2005 Bond Future			7.17600	7.12600		0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		334.00000	290	0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1506.00000	1618	0.34	0.00	0.00
R153 On 04/08/2005 Bond Future			7.75200	7.64380		5.50	0.00	1.00
R153 On 04/08/2005 Bond Future	7.75	Call		9791.00000	6814	5.50	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		4823.00000	6908	5.50	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Call		28632.00000	23953	6.05	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Put		618.00000	1000	6.05	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Call		50556.00000	45531	6.60	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Put		51.00000	88	6.60	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Call		61555.00000	56501	6.60	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Put		9.00000	15	6.60	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Call		72457.00000	67397	6.60	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Put		1.00000	2	6.60	0.00	0.00
R153 On 03/11/2005 Bond Future			7.79600	7.69010		5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		15812.00000	13344	5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		13138.00000	15392	5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Call		22996.00000	19985	5.53	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		9245.00000	10956	5.53	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Call		39993.00000	36191	6.08	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		4472.00000	5392	6.08	0.00	0.00
R157 On 04/08/2005 Bond Future			8.18200	8.06190		9.00	0.00	1.00
R157 On 04/08/2005 Bond Future	8.00	Call		10407.00000	6319	9.00	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		15667.00000	21706	9.00	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Call		22725.00000	16055	9.41	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Put		6909.00000	10366	9.41	0.00	200.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 04/08/2005 Bond Future	8.75	Call		57526.00000	48011	10.22	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		870.00000	1482	10.22	0.00	400.00
R157 On 04/08/2005 Bond Future	9.00	Call		76703.00000	66778	10.62	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		261.00000	463	10.62	0.00	500.00
R157 On 04/08/2005 Bond Future	9.25	Call		95890.00000	85823	11.02	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Put		73.00000	132	11.02	0.00	100.00
R157 On 04/08/2005 Bond Future	7.75	Call		3417.00000	1683	8.68	0.00	200.00
R157 On 04/08/2005 Bond Future	7.75	Put		30204.00000	38597	8.68	0.00	0.00
R157 On 03/11/2005 Bond Future			8.22500	8.10620		9.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		23607.00000	19265	9.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		32435.00000	37878	9.00	0.00	0.00
R186 On 04/08/2005 Bond Future			7.80500	7.69000		12.80	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		1293.00000	462	11.87	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		59159.00000	72826	11.87	0.00	0.00
R186 On 03/11/2005 Bond Future			7.82200	7.70400		12.80	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		13850.00000	10200	11.88	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		73118.00000	84221	11.88	0.00	0.00
R194 On 04/08/2005 Bond Future			7.45200	7.35000		3.10	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		5692.00000	4149	3.29	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		2127.00000	3010	3.29	0.00	0.00
R194 On 03/11/2005 Bond Future			7.49500	7.38300		3.10	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		8743.00000	7424	3.10	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		6216.00000	7316	3.10	0.00	0.00
R201 On 04/08/2005 Bond Future			8.20200	8.08200		9.20	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		7249.00000	4250	9.20	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		12732.00000	17691	9.20	0.00	0.00
R201 On 03/11/2005 Bond Future			8.24300	8.11900		9.20	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		17654.00000	14169	8.88	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		25452.00000	30013	8.88	0.00	0.00
R203 On 04/08/2005 Bond Future			8.23000	8.11000		10.47	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		7259.00000	4111	10.47	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		15748.00000	21753	10.47	0.00	0.00
R203 On 03/11/2005 Bond Future			8.26600	8.14300		10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		19625.00000	15712	10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		30506.00000	35827	10.80	0.00	0.00
R204 On 04/08/2005 Bond Future			8.21900	8.09900		11.83	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Call		18779.00000	12757	11.83	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Put		6753.00000	10305	11.83	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 03/11/2005 Bond Future			8.25200	8.12900		11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		31581.00000	26228	11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		22058.00000	26384	11.73	0.00	0.00
R207 On 04/08/2005 Bond Future			8.18600	8.06600		0.00	0.00	0.00
R207 On 04/08/2005 Bond Future	8.00	Call		2511.00000	523	0.00	0.00	0.00
R207 On 04/08/2005 Bond Future	8.00	Put		7834.00000	15416	0.00	0.00	0.00
R207 On 03/11/2005 Bond Future			8.21500	8.09200		0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Call		7385.00000	4152	0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Put		14731.00000	21194	0.00	0.00	0.00
Total for Derivatives:							0.00	1,919.00

Grand Total: **0.00** **1,919.00**