



# Daily MTM Report

Daily summary for 14/07/2005

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>i-Bonds</u></b>								
R152 On 28/02/2006 Bond			7.11300	7.12100			0.00	0.00
R153 On 31/08/2010 Bond			7.73000	7.74000			0.00	0.00
R157 On 15/09/2015 Bond			8.15000	8.17000			0.00	0.00
R186 On 21/12/2026 Bond			7.77500	7.80000			0.00	0.00
R194 On 28/02/2008 Bond			7.43000	7.44000			0.00	0.00
R201 On 21/12/2014 Bond			8.17000	8.19000			0.00	0.00
R203 On 15/09/2017 Bond			8.20000	8.22000			0.00	0.00
R204 On 21/12/2018 Bond			8.19000	8.21000			0.00	0.00
R207 On 15/01/2020 Bond			8.15700	8.17800			0.00	0.00

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

## Derivatives

GOVI On 04/08/2005 jGovi			221.65700	221.45500		11.40	0.00	17.00
GOVI On 04/08/2005 jGovi	224.00	Call		14191.00000	14371	11.40	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		39641.00000	37801	11.40	0.00	0.00
GOVI On 03/11/2005 jGovi			225.55200	225.34900		6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		21268.00000	21911	6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		47778.00000	46391	6.53	0.00	0.00
J152 On 28/02/2006 jSwap			7.16100	7.15400		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.71800	7.72700		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.15600	8.17500		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.72200	7.74800		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.43600	7.44400		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.15800	8.17700		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.16200	8.18100		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.17200	8.19200		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.09900	8.11800		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.00000	7.00000		0.00	0.00	0.00
JFRA On 04/08/2005 jFra			7.02600	7.02900		0.19	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Call		29.00000	26	0.19	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		570.00000	575	0.19	0.00	0.00
JFRA On 03/11/2005 jFra			6.84700	6.85200		0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		232.00000	227	0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1208.00000	1215	0.27	0.00	0.00
JFRA On 02/02/2006 jFra			6.90800	6.90300		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		665.00000	667	0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1516.00000	1506	0.35	0.00	0.00
JFRA On 04/05/2006 jFra			7.04300	7.03400		0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1398.00000	1407	0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1314.00000	1301	0.38	0.00	0.00
JFRA On 03/08/2006 jFra			7.23600	7.22100		0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1905.00000	1923	0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1364.00000	1345	0.40	0.00	0.00
JFRA On 02/11/2006 jFra			7.44900	7.42600		0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2401.00000	2432	0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1358.00000	1333	0.40	0.00	0.00
JFRA On 01/02/2007 jFra			7.69700	7.69300		0.40	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		2230.00000	2234	0.40	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1758.00000	1752	0.40	0.00	0.00
JFRA On 03/05/2007 jFra			7.94500	7.92700		0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2848.00000	2871	0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1804.00000	1783	0.43	0.00	0.00
JFRA On 02/08/2007 jFra			8.09700	8.00900		0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3388.00000	3510	0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2143.00000	2051	0.48	0.00	0.00
JFRA On 01/11/2007 jFra			8.27500	8.18200		0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4117.00000	4260	0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2325.00000	2225	0.52	0.00	0.00
JN02 On 04/08/2005 jNote			7.25500	7.24700		2.51	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		800.00000	791	2.51	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		5470.00000	5314	2.51	0.00	0.00
JN02 On 03/11/2005 jNote			7.38400	7.36500		2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		5032.00000	5157	2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		7513.00000	7292	2.79	0.00	0.00
JN05 On 04/08/2005 jNote			7.90900	7.87200		5.80	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		3437.00000	3882	5.80	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		8728.00000	7641	5.80	0.00	0.00
JN05 On 03/11/2005 jNote			7.98900	7.95000		6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		12319.00000	13029	6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		14382.00000	13484	6.00	0.00	0.00
JN10 On 04/08/2005 jNote			8.19400	8.16000		9.28	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		15554.00000	16993	9.28	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		4591.00000	3725	9.28	0.00	0.00
JN10 On 03/11/2005 jNote			8.23600	8.20700		9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		28912.00000	29997	9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		14769.00000	13904	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			6.67700	6.67900		0.00	0.00	0.00
JROD On 31/08/2005 jRod			6.77300	6.77500		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.88000	6.88400		0.00	0.00	0.00
JROD On 31/10/2005 jRod			6.85500	6.85500		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.88800	6.88400		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.91800	6.90800		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.87900	6.87000		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.90400	6.89500		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.93600	6.93000		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.91100	6.90900		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.94200	6.94400		0.00	0.00	0.00
R152 On 04/08/2005 Bond Future			7.12300	7.13200		0.48	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		3400.00000	3449	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			7.16400	7.17600		0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		290.00000	297	0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1618.00000	1588	0.34	0.00	0.00
R153 On 04/08/2005 Bond Future			7.74100	7.75200		5.50	0.00	1.00
R153 On 04/08/2005 Bond Future	7.75	Call		6814.00000	6917	5.50	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		6908.00000	6497	5.50	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Call		23953.00000	24334	6.05	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Put		1000.00000	868	6.05	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Call		45531.00000	46025	6.60	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Put		88.00000	68	6.60	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Call		56501.00000	57010	6.60	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Put		15.00000	11	6.60	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Call		67397.00000	67909	6.60	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Put		2.00000	1	6.60	0.00	0.00
R153 On 03/11/2005 Bond Future			7.78500	7.79600		5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		13344.00000	13518	5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		15392.00000	15077	5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Call		19985.00000	20216	5.53	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		10956.00000	10697	5.53	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Call		36191.00000	36518	6.08	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		5392.00000	5230	6.08	0.00	0.00
R157 On 04/08/2005 Bond Future			8.16100	8.18200		9.00	0.00	1.00
R157 On 04/08/2005 Bond Future	8.25	Call		16055.00000	16794	9.41	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Put		10366.00000	9342	9.41	0.00	200.00
R157 On 04/08/2005 Bond Future	8.00	Call		6319.00000	6632	9.00	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		21706.00000	20256	9.00	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	8.75	Call		48011.00000	49503	10.22	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		1482.00000	1211	10.22	0.00	400.00
R157 On 04/08/2005 Bond Future	9.00	Call		66778.00000	68435	10.62	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		463.00000	357	10.62	0.00	500.00
R157 On 04/08/2005 Bond Future	9.25	Call		85823.00000	87549	11.02	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Put		132.00000	96	11.02	0.00	100.00
R157 On 04/08/2005 Bond Future	7.75	Call		1683.00000	1755	8.68	0.00	200.00
R157 On 04/08/2005 Bond Future	7.75	Put		38597.00000	36905	8.68	0.00	0.00
R157 On 03/11/2005 Bond Future			8.20400	8.22500		9.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		19265.00000	19850	9.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		37878.00000	36740	9.00	0.00	0.00
R186 On 04/08/2005 Bond Future			7.78000	7.80500		12.80	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		462.00000	502	11.87	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		72826.00000	69736	11.87	0.00	0.00
R186 On 03/11/2005 Bond Future			7.79600	7.82200		12.80	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		10200.00000	10790	11.88	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		84221.00000	81583	11.88	0.00	0.00
R194 On 04/08/2005 Bond Future			7.44100	7.45200		3.10	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		4149.00000	4215	3.29	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		3010.00000	2814	3.29	0.00	0.00
R194 On 03/11/2005 Bond Future			7.48300	7.49500		3.10	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		7424.00000	7523	3.10	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		7316.00000	7156	3.10	0.00	0.00
R201 On 04/08/2005 Bond Future			8.18100	8.20200		9.20	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		4250.00000	4475	9.20	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		17691.00000	16529	9.20	0.00	0.00
R201 On 03/11/2005 Bond Future			8.22200	8.24300		9.20	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		14169.00000	14617	8.88	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		30013.00000	29104	8.88	0.00	0.00
R203 On 04/08/2005 Bond Future			8.20900	8.23000		10.47	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		4111.00000	4336	10.47	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		21753.00000	20383	10.47	0.00	0.00
R203 On 03/11/2005 Bond Future			8.24500	8.26600		10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		15712.00000	16217	10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		35827.00000	34763	10.80	0.00	0.00
R204 On 04/08/2005 Bond Future			8.19900	8.21900		11.83	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Call		12757.00000	13369	11.83	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Put		10305.00000	9330	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			8.23100	8.25200		11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		26228.00000	26961	11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		26384.00000	25474	11.73	0.00	0.00
R207 On 04/08/2005 Bond Future			8.16500	8.18600		0.00	0.00	0.00
R207 On 04/08/2005 Bond Future	8.00	Call		523.00000	656	0.00	0.00	0.00
R207 On 04/08/2005 Bond Future	8.00	Put		15416.00000	13884	0.00	0.00	0.00
R207 On 03/11/2005 Bond Future			8.19300	8.21500		0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Call		4152.00000	4587	0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Put		21194.00000	19905	0.00	0.00	0.00
<b>Total for Derivatives:</b>							<b>0.00</b>	<b>1,919.00</b>

**Grand Total:** 0.00 1,919.00