



Daily MTM Report

Daily summary for 15/07/2005

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			7.09400	7.11300			0.00	0.00
R153 On 31/08/2010 Bond			7.70000	7.73000			0.00	0.00
R157 On 15/09/2015 Bond			8.11000	8.15000			0.00	0.00
R186 On 21/12/2026 Bond			7.73500	7.77500			0.00	0.00
R194 On 28/02/2008 Bond			7.40000	7.43000			0.00	0.00
R201 On 21/12/2014 Bond			8.13000	8.17000			0.00	0.00
R203 On 15/09/2017 Bond			8.16000	8.20000			0.00	0.00
R204 On 21/12/2018 Bond			8.14500	8.19000			0.00	0.00
R207 On 15/01/2020 Bond			8.10900	8.15700			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			222.06900	221.65700		11.40	0.00	17.00
GOVI On 04/08/2005 jGovi	224.00	Call		14371.00000	15331	11.40	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		37801.00000	34641	11.40	0.00	0.00
GOVI On 03/11/2005 jGovi			225.96700	225.55200		6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		21911.00000	23426	6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		46391.00000	43756	6.53	0.00	0.00
J152 On 28/02/2006 jSwap			7.16200	7.16100		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.69000	7.71800		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.11600	8.15600		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.68200	7.72200		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.40900	7.43600		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.11800	8.15800		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.12400	8.16200		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.12800	8.17200		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.73100	8.09900		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			7.02100	7.02600		0.19	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Call		26.00000	22	0.19	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		575.00000	584	0.19	0.00	0.00
JFRA On 03/11/2005 jFra			6.83400	6.84700		0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		227.00000	217	0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1215.00000	1237	0.27	0.00	0.00
JFRA On 02/02/2006 jFra			6.89400	6.90800		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		667.00000	652	0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1506.00000	1525	0.35	0.00	0.00
JFRA On 04/05/2006 jFra			7.03300	7.04300		0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1407.00000	1392	0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1301.00000	1311	0.38	0.00	0.00
JFRA On 03/08/2006 jFra			7.23500	7.23600		0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1923.00000	1920	0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1345.00000	1344	0.40	0.00	0.00
JFRA On 02/11/2006 jFra			7.43500	7.44900		0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2432.00000	2410	0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1333.00000	1345	0.40	0.00	0.00
JFRA On 01/02/2007 jFra			7.68500	7.69700		0.40	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		2234.00000	2216	0.40	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1752.00000	1764	0.40	0.00	0.00
JFRA On 03/05/2007 jFra			7.92800	7.94500		0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2871.00000	2845	0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1783.00000	1799	0.43	0.00	0.00
JFRA On 02/08/2007 jFra			7.97100	8.09700		0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3510.00000	3331	0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2051.00000	2180	0.48	0.00	0.00
JFRA On 01/11/2007 jFra			8.15400	8.27500		0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4260.00000	4070	0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2225.00000	2352	0.52	0.00	0.00
JN02 On 04/08/2005 jNote			7.24400	7.25500		2.51	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		791.00000	705	2.51	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		5314.00000	5425	2.51	0.00	0.00
JN02 On 03/11/2005 jNote			7.35900	7.38400		2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		5157.00000	4929	2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		7292.00000	7523	2.79	0.00	0.00
JN05 On 04/08/2005 jNote			7.86500	7.90900		5.80	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		3882.00000	3091	5.80	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		7641.00000	8672	5.80	0.00	0.00
JN05 On 03/11/2005 jNote			7.94400	7.98900		6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		13029.00000	12085	6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		13484.00000	14396	6.00	0.00	0.00
JN10 On 04/08/2005 jNote			8.14100	8.19400		9.28	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		16993.00000	14299	9.28	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		3725.00000	4636	9.28	0.00	0.00
JN10 On 03/11/2005 jNote			8.18400	8.23600		9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		29997.00000	27806	9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		13904.00000	15230	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			6.52500	6.67700		0.00	0.00	0.00
JROD On 31/08/2005 jRod			6.62300	6.77300		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.72900	6.88000		0.00	0.00	0.00
JROD On 31/10/2005 jRod			6.77800	6.85500		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.81000	6.88800		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.84100	6.91800		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.82900	6.87900		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.85300	6.90400		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.88500	6.93600		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.87200	6.91100		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.90100	6.94200		0.00	0.00	0.00
R152 On 04/08/2005 Bond Future			7.10100	7.12300		0.48	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		3449.00000	3570	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			7.13300	7.16400		0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		297.00000	319	0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1588.00000	1513	0.34	0.00	0.00
R153 On 04/08/2005 Bond Future			7.71000	7.74100		5.50	0.00	1.00
R153 On 04/08/2005 Bond Future	7.75	Call		6917.00000	7523	5.50	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		6497.00000	5655	5.50	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Call		24334.00000	25580	6.05	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Put		868.00000	666	6.05	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Call		46025.00000	47450	6.60	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Put		68.00000	45	6.60	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Call		57010.00000	58453	6.60	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Put		11.00000	6	6.60	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Call		67909.00000	69357	6.60	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Put		1.00000	1	6.60	0.00	0.00
R153 On 03/11/2005 Bond Future			7.75200	7.78500		5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		13518.00000	14184	5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		15077.00000	14273	5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Call		20216.00000	21053	5.53	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		10697.00000	10065	5.53	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Call		36518.00000	37623	6.08	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		5230.00000	4865	6.08	0.00	0.00
R157 On 04/08/2005 Bond Future			8.12000	8.16100		9.00	0.00	1.00
R157 On 04/08/2005 Bond Future	8.25	Call		16794.00000	18636	9.41	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Put		9342.00000	7732	9.41	0.00	200.00
R157 On 04/08/2005 Bond Future	8.00	Call		6632.00000	7572	9.00	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		20256.00000	17744	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		49503.00000	52612	10.22	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		1211.00000	868	10.22	0.00	400.00
R157 On 04/08/2005 Bond Future	9.00	Call		68435.00000	71766	10.62	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		357.00000	236	10.62	0.00	500.00
R157 On 04/08/2005 Bond Future	9.25	Call		87549.00000	90964	11.02	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Put		96.00000	58	11.02	0.00	100.00
R157 On 04/08/2005 Bond Future	7.75	Call		1755.00000	2056	8.68	0.00	200.00
R157 On 04/08/2005 Bond Future	7.75	Put		36905.00000	33754	8.68	0.00	0.00
R157 On 03/11/2005 Bond Future			8.16100	8.20400		9.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		19850.00000	21225	9.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		36740.00000	34578	9.00	0.00	0.00
R186 On 04/08/2005 Bond Future			7.73900	7.78000		12.80	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		502.00000	627	11.87	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		69736.00000	64701	11.87	0.00	0.00
R186 On 03/11/2005 Bond Future			7.75500	7.79600		12.80	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		10790.00000	11855	11.88	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		81583.00000	77532	11.88	0.00	0.00
R194 On 04/08/2005 Bond Future			7.41000	7.44100		3.10	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		4215.00000	4562	3.29	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		2814.00000	2425	3.29	0.00	0.00
R194 On 03/11/2005 Bond Future			7.44900	7.48300		3.10	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		7523.00000	7871	3.10	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		7156.00000	6771	3.10	0.00	0.00
R201 On 04/08/2005 Bond Future			8.14000	8.18100		9.20	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		4475.00000	5156	9.20	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		16529.00000	14496	9.20	0.00	0.00
R201 On 03/11/2005 Bond Future			8.18000	8.22200		9.20	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		14617.00000	15645	8.88	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		29104.00000	27411	8.88	0.00	0.00
R203 On 04/08/2005 Bond Future			8.16800	8.20900		10.47	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		4336.00000	5033	10.47	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		20383.00000	17960	10.47	0.00	0.00
R203 On 03/11/2005 Bond Future			8.20400	8.24500		10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		16217.00000	17346	10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		34763.00000	32821	10.80	0.00	0.00
R204 On 04/08/2005 Bond Future			8.15300	8.19900		11.83	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Call		13369.00000	15262	11.83	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Put		9330.00000	7560	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			8.18400	8.23100		11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		26961.00000	28812	11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		25474.00000	23633	11.73	0.00	0.00
R207 On 04/08/2005 Bond Future			8.11600	8.16500		0.00	0.00	0.00
R207 On 04/08/2005 Bond Future	8.00	Call		656.00000	1205	0.00	0.00	0.00
R207 On 04/08/2005 Bond Future	8.00	Put		13884.00000	10531	0.00	0.00	0.00
R207 On 03/11/2005 Bond Future			8.14200	8.19300		0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Call		4587.00000	5797	0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Put		19905.00000	17101	0.00	0.00	0.00
Total for Derivatives:							0.00	1,919.00

Grand Total: 0.00 1,919.00