



Daily MTM Report

Daily summary for 20/07/2005

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			7.12700	7.11300			0.00	0.00
R153 On 31/08/2010 Bond			7.80500	7.79000			0.00	0.00
R157 On 15/09/2015 Bond			8.16500	8.17000			0.00	0.00
R186 On 21/12/2026 Bond			7.78000	7.78500			0.00	0.00
R194 On 28/02/2008 Bond			7.50500	7.48000			0.00	0.00
R201 On 21/12/2014 Bond			8.17500	8.18500			0.00	0.00
R203 On 15/09/2017 Bond			8.20000	8.21500			0.00	0.00
R204 On 21/12/2018 Bond			8.18500	8.20000			0.00	0.00
R207 On 15/01/2020 Bond			8.15100	8.16400			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			221.34300	221.35400		11.40	0.00	17.00
GOVI On 04/08/2005 jGovi	224.00	Call		10551.00000	9924	11.40	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		37011.00000	36494	11.40	0.00	0.00
GOVI On 03/11/2005 jGovi			225.22900	225.23900		6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		20018.00000	19840	6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		47628.00000	47550	6.53	0.00	0.00
J152 On 28/02/2006 jSwap			7.16400	7.16300		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.78300	7.77100		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.16200	8.17000		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.72600	7.73100		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.49700	7.47800		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.15800	8.17000		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.15900	8.17500		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.16500	8.18100		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.77200	8.78700		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			7.03900	7.02500		0.19	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Call		15.00000	16	0.19	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		567.00000	534	0.19	0.00	0.00
JFRA On 03/11/2005 jFra			6.86900	6.87300		0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		232.00000	228	0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1156.00000	1162	0.27	0.00	0.00
JFRA On 02/02/2006 jFra			6.92700	6.92800		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		674.00000	670	0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1463.00000	1462	0.35	0.00	0.00
JFRA On 04/05/2006 jFra			7.07300	7.07700		0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1438.00000	1431	0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1250.00000	1252	0.38	0.00	0.00
JFRA On 03/08/2006 jFra			7.28200	7.29300		0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1991.00000	1974	0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1274.00000	1284	0.40	0.00	0.00
JFRA On 02/11/2006 jFra			7.48600	7.50500		0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2505.00000	2475	0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1269.00000	1286	0.40	0.00	0.00
JFRA On 01/02/2007 jFra			7.73200	7.74900		0.40	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		2294.00000	2270	0.40	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1685.00000	1702	0.40	0.00	0.00
JFRA On 03/05/2007 jFra			7.98100	7.98600		0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2920.00000	2911	0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1732.00000	1736	0.43	0.00	0.00
JFRA On 02/08/2007 jFra			8.12200	8.14000		0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3563.00000	3535	0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1999.00000	2015	0.48	0.00	0.00
JFRA On 01/11/2007 jFra			8.30300	8.31400		0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4313.00000	4293	0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2175.00000	2185	0.52	0.00	0.00
JN02 On 04/08/2005 jNote			7.28400	7.29000		2.51	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		706.00000	633	2.51	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		4584.00000	4614	2.51	0.00	0.00
JN02 On 03/11/2005 jNote			7.41500	7.42500		2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		5357.00000	5247	2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		6742.00000	6810	2.79	0.00	0.00
JN05 On 04/08/2005 jNote			7.94100	7.94700		5.80	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		3834.00000	3578	5.80	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		6022.00000	6015	5.80	0.00	0.00
JN05 On 03/11/2005 jNote			8.02500	8.03000		6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		13571.00000	13406	6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		12338.00000	12379	6.00	0.00	0.00
JN10 On 04/08/2005 jNote			8.18300	8.21700		9.28	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		17269.00000	15320	9.28	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		2446.00000	2810	9.28	0.00	0.00
JN10 On 03/11/2005 jNote			8.22600	8.26200		9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		30630.00000	29035	9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		12787.00000	13629	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			6.66800	6.67000		0.00	0.00	0.00
JROD On 31/08/2005 jRod			6.75000	6.75700		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.85900	6.86500		0.00	0.00	0.00
JROD On 31/10/2005 jRod			6.84700	6.84800		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.88200	6.88200		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.91300	6.91300		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.87500	6.87600		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.89900	6.90000		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.93200	6.93200		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.90900	6.90800		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.94000	6.93700		0.00	0.00	0.00
R152 On 04/08/2005 Bond Future			7.13800	7.12400		0.48	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		3443.00000	3365	0.48	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		0.00000	0	0.48	0.00	0.00
R152 On 03/11/2005 Bond Future			7.19300	7.17100		0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		277.00000	258	0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1590.00000	1639	0.34	0.00	0.00
R153 On 04/08/2005 Bond Future			7.81400	7.80100		5.50	0.00	1.00
R153 On 04/08/2005 Bond Future	7.75	Call		4734.00000	4293	5.50	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		7111.00000	7274	5.50	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Call		21406.00000	20772	6.05	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Put		736.00000	707	6.05	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Call		43195.00000	42584	6.60	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Put		35.00000	29	6.60	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Call		54206.00000	53600	6.60	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Put		4.00000	3	6.60	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Call		65112.00000	64507	6.60	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Put		0.00000	0	6.60	0.00	0.00
R153 On 03/11/2005 Bond Future			7.86300	7.84900		5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		11854.00000	11509	5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		16257.00000	16532	5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Call		18202.00000	17778	5.53	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		11527.00000	11723	5.53	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Call		34034.00000	33501	6.08	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		5589.00000	5677	6.08	0.00	0.00
R157 On 04/08/2005 Bond Future			8.17300	8.18000		9.00	0.00	1.00
R157 On 04/08/2005 Bond Future	8.25	Call		14272.00000	14276	9.41	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Put		8415.00000	7832	9.41	0.00	200.00
R157 On 04/08/2005 Bond Future	8.00	Call		4763.00000	4644	9.00	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		19983.00000	19275	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		47442.00000	47894	10.22	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		745.00000	610	10.22	0.00	400.00
R157 On 04/08/2005 Bond Future	9.00	Call		66648.00000	67194	10.62	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		166.00000	124	10.62	0.00	500.00
R157 On 04/08/2005 Bond Future	9.25	Call		85890.00000	86468	11.02	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Put		32.00000	22	11.02	0.00	100.00
R157 On 04/08/2005 Bond Future	7.75	Call		933.00000	859	8.68	0.00	200.00
R157 On 04/08/2005 Bond Future	7.75	Put		37679.00000	37018	8.68	0.00	0.00
R157 On 03/11/2005 Bond Future			8.21700	8.22400		9.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		18583.00000	18693	9.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		37114.00000	36650	9.00	0.00	0.00
R186 On 04/08/2005 Bond Future			7.78400	7.78900		12.80	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		196.00000	165	11.87	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		70558.00000	69900	11.87	0.00	0.00
R186 On 03/11/2005 Bond Future			7.80000	7.80600		12.80	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		9943.00000	9987	11.88	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		81978.00000	81277	11.88	0.00	0.00
R194 On 04/08/2005 Bond Future			7.51500	7.49100		3.10	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		3135.00000	2756	3.29	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		2921.00000	3111	3.29	0.00	0.00
R194 On 03/11/2005 Bond Future			7.56700	7.54100		3.10	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		6735.00000	6434	3.10	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		7619.00000	7878	3.10	0.00	0.00
R201 On 04/08/2005 Bond Future			8.18300	8.19500		9.20	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		3211.00000	3212	9.20	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		16190.00000	15398	9.20	0.00	0.00
R201 On 03/11/2005 Bond Future			8.22400	8.23600		9.20	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		13802.00000	14015	8.88	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		29194.00000	28632	8.88	0.00	0.00
R203 On 04/08/2005 Bond Future			8.20700	8.22300		10.47	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		3010.00000	3074	10.47	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		20121.00000	18970	10.47	0.00	0.00
R203 On 03/11/2005 Bond Future			8.24300	8.26000		10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		15260.00000	15644	10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		34927.00000	34041	10.80	0.00	0.00
R204 On 04/08/2005 Bond Future			8.19200	8.20800		11.83	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Call		11555.00000	11972	11.83	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Put		8230.00000	7376	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			8.22400	8.24100		11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		25963.00000	26537	11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		25259.00000	24501	11.73	0.00	0.00
R207 On 04/08/2005 Bond Future			8.15700	8.17100		0.00	0.00	0.00
R207 On 04/08/2005 Bond Future	8.00	Call		358.00000	406	0.00	0.00	0.00
R207 On 04/08/2005 Bond Future	8.00	Put		14062.00000	12999	0.00	0.00	0.00
R207 On 03/11/2005 Bond Future			8.18500	8.19900		0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Call		4257.00000	4525	0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Put		20045.00000	19215	0.00	0.00	0.00
Total for Derivatives:							0.00	1,919.00

Grand Total: 0.00 1,919.00