

Daily MTM Report

Daily summary for 22/07/2005

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			7.09000	7.10400			0.00	0.00
R153 On 31/08/2010 Bond			7.73000	7.73000			0.00	0.00
R157 On 15/09/2015 Bond			8.08000	8.09000			0.00	0.00
R186 On 21/12/2026 Bond			7.70000	7.71000			0.00	0.00
R194 On 28/02/2008 Bond			7.40000	7.40500			0.00	0.00
R201 On 21/12/2014 Bond			8.09500	8.10500			0.00	0.00
R203 On 15/09/2017 Bond			8.11500	8.13000			0.00	0.00
R204 On 21/12/2018 Bond			8.10000	8.11500			0.00	0.00
R207 On 15/01/2020 Bond			8.06500	8.08000			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			222.27000	222.18200		11.40	0.00	17.00
GOVI On 04/08/2005 jGovi	224.00	Call		12093.00000	11735	11.40	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		30273.00000	29035	11.40	0.00	0.00
GOVI On 03/11/2005 jGovi			226.16700	226.08000		6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		23023.00000	23235	6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		42223.00000	41565	6.53	0.00	0.00
J152 On 28/02/2006 jSwap			7.16400	7.16400		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.71500	7.71600		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.08000	8.09100		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.64600	7.65600		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.40700	7.41200		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.08000	8.09000		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.07800	8.09300		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.08100	8.09600		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.68400	8.69900		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			7.02900	7.03200		0.19	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Call		13.00000	11	0.19	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		547.00000	551	0.19	0.00	0.00
JFRA On 03/11/2005 jFra			6.78900	6.79200		0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		180.00000	177	0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1303.00000	1307	0.27	0.00	0.00
JFRA On 02/02/2006 jFra			6.84000	6.82900		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		581.00000	588	0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1613.00000	1593	0.35	0.00	0.00
JFRA On 04/05/2006 jFra			6.97000	6.98600		0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1320.00000	1298	0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1354.00000	1372	0.38	0.00	0.00
JFRA On 03/08/2006 jFra			7.18600	7.19600		0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1855.00000	1839	0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1375.00000	1384	0.40	0.00	0.00
JFRA On 02/11/2006 jFra			7.39700	7.40200		0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2351.00000	2342	0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1367.00000	1370	0.40	0.00	0.00
JFRA On 01/02/2007 jFra			7.62700	7.62800		0.40	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		2132.00000	2129	0.40	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1819.00000	1818	0.40	0.00	0.00
JFRA On 03/05/2007 jFra			7.87300	7.86800		0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2752.00000	2757	0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1852.00000	1845	0.43	0.00	0.00
JFRA On 02/08/2007 jFra			8.03800	8.03600		0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3411.00000	3412	0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2101.00000	2097	0.48	0.00	0.00
JFRA On 01/11/2007 jFra			8.22900	8.22400		0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4168.00000	4174	0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2266.00000	2258	0.52	0.00	0.00
JN02 On 04/08/2005 jNote			7.20100	7.20300		2.51	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		330.00000	286	2.51	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		5807.00000	5814	2.51	0.00	0.00
JN02 On 03/11/2005 jNote			7.32200	7.32400		2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		4488.00000	4444	2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		7738.00000	7734	2.79	0.00	0.00
JN05 On 04/08/2005 jNote			7.88900	7.88500		5.80	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		2555.00000	2460	5.80	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		7310.00000	7049	5.80	0.00	0.00
JN05 On 03/11/2005 jNote			7.96900	7.96600		6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		12151.00000	12148	6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		13555.00000	13429	6.00	0.00	0.00
JN10 On 04/08/2005 jNote			8.12200	8.12500		9.28	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		12294.00000	11919	9.28	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		3727.00000	3558	9.28	0.00	0.00
JN10 On 03/11/2005 jNote			8.16200	8.16600		9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		26533.00000	26280	9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		15187.00000	15208	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			6.51700	6.66800		0.00	0.00	0.00
JROD On 31/08/2005 jRod			6.59900	6.74800		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.70600	6.85700		0.00	0.00	0.00
JROD On 31/10/2005 jRod			6.76900	6.84500		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.80300	6.88000		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.83400	6.91100		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.82400	6.87400		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.84700	6.89800		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.87900	6.93000		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.86800	6.90700		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.89800	6.93900		0.00	0.00	0.00
R152 On 04/08/2005 Bond Future			7.09800	7.11300		0.48	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		3503.00000	3586	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			7.13000	7.15100		0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		287.00000	301	0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1538.00000	1486	0.34	0.00	0.00
R153 On 04/08/2005 Bond Future			7.73700	7.73800		5.50	0.00	1.00
R153 On 04/08/2005 Bond Future	7.75	Call		5759.00000	5584	5.50	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		5199.00000	4978	5.50	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Call		23972.00000	23957	6.05	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Put		366.00000	304	6.05	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Call		46107.00000	46150	6.60	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Put		10.00000	7	6.60	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Call		57140.00000	57186	6.60	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Put		1.00000	0	6.60	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Call		68048.00000	68095	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			7.78200	7.78200		5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		13130.00000	13064	5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		14555.00000	14489	5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Call		19837.00000	19770	5.53	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		10185.00000	10118	5.53	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Call		36241.00000	36186	6.08	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		4819.00000	4764	6.08	0.00	0.00
R157 On 04/08/2005 Bond Future			8.08700	8.09700		9.00	0.00	1.00
R157 On 04/08/2005 Bond Future	8.00	Call		6446.00000	6419	9.00	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		14676.00000	13804	9.00	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Call		18067.00000	18328	9.41	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Put		5221.00000	4638	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		53977.00000	54744	10.22	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		291.00000	213	10.22	0.00	400.00
R157 On 04/08/2005 Bond Future	9.00	Call		73521.00000	74349	10.62	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		49.00000	32	10.62	0.00	500.00
R157 On 04/08/2005 Bond Future	9.25	Call		92854.00000	93697	11.02	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Put		7.00000	4	11.02	0.00	100.00
R157 On 04/08/2005 Bond Future	7.75	Call		1320.00000	1247	8.68	0.00	200.00
R157 On 04/08/2005 Bond Future	7.75	Put		31077.00000	30159	8.68	0.00	0.00
R157 On 03/11/2005 Bond Future			8.12700	8.13800		9.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		21315.00000	21593	9.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		32773.00000	32142	9.00	0.00	0.00
R186 On 04/08/2005 Bond Future			7.70300	7.71300		12.80	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		293.00000	260	11.87	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		61078.00000	59778	11.87	0.00	0.00
R186 On 03/11/2005 Bond Future			7.71700	7.72800		12.80	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		11934.00000	12149	11.88	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		74223.00000	73055	11.88	0.00	0.00
R194 On 04/08/2005 Bond Future			7.40700	7.41300		3.10	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		3986.00000	3976	3.29	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		1920.00000	1768	3.29	0.00	0.00
R194 On 03/11/2005 Bond Future			7.44700	7.45300		3.10	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		7626.00000	7660	3.10	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		6612.00000	6516	3.10	0.00	0.00
R201 On 04/08/2005 Bond Future			8.10200	8.11200		9.20	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		4435.00000	4414	9.20	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		11915.00000	11229	9.20	0.00	0.00
R201 On 03/11/2005 Bond Future			8.14000	8.15100		9.20	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		15886.00000	16101	8.88	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		25768.00000	25268	8.88	0.00	0.00
R203 On 04/08/2005 Bond Future			8.12100	8.13600		10.47	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		4323.00000	4415	10.47	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		14805.00000	13748	10.47	0.00	0.00
R203 On 03/11/2005 Bond Future			8.15400	8.17000		10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		17767.00000	18174	10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		30685.00000	29885	10.80	0.00	0.00
R204 On 04/08/2005 Bond Future			8.10500	8.12100		11.83	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Call		15228.00000	15814	11.83	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Put		4967.00000	4270	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			8.13500	8.15100		11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		29537.00000	30132	11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		21756.00000	21085	11.73	0.00	0.00
R207 On 04/08/2005 Bond Future			8.06900	8.08500		0.00	0.00	0.00
R207 On 04/08/2005 Bond Future	8.00	Call		1215.00000	1427	0.00	0.00	0.00
R207 On 04/08/2005 Bond Future	8.00	Put		8061.00000	6990	0.00	0.00	0.00
R207 On 03/11/2005 Bond Future			8.09500	8.11100		0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Call		6398.00000	6833	0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Put		15251.00000	14416	0.00	0.00	0.00
Total for Derivatives:							0.00	1,919.00

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