



Daily MTM Report

Daily summary for 28/07/2005

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			7.08400	7.09500			0.00	0.00
R153 On 31/08/2010 Bond			7.56000	7.61000			0.00	0.00
R157 On 15/09/2015 Bond			7.90000	7.95000			0.00	0.00
R186 On 21/12/2026 Bond			7.55500	7.60500			0.00	0.00
R194 On 28/02/2008 Bond			7.22000	7.27000			0.00	0.00
R201 On 21/12/2014 Bond			7.90500	7.96500			0.00	0.00
R203 On 15/09/2017 Bond			7.93000	7.98500			0.00	0.00
R204 On 21/12/2018 Bond			7.92000	7.97000			0.00	0.00
R207 On 15/01/2020 Bond			7.89200	7.93800			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			224.20800	223.62900		11.40	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Call		13290.00000	15181	11.40	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		17000.00000	13101	11.40	0.00	0.00
GOVI On 03/11/2005 jGovi			228.13300	227.54600		6.53	0.00	463.00
GOVI On 03/11/2005 jGovi	228.00	Call		28665.00000	31435	6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		33205.00000	30105	6.53	0.00	0.00
J152 On 28/02/2006 jSwap			7.15200	7.16000		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.56000	7.60600		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.90900	7.95500		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.50400	7.55400		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.25300	7.29500		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.89200	7.95100		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.90200	7.95400		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.90300	7.95200		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.50300	8.55100		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			7.01800	7.02000		0.19	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Call		2.00000	1	0.19	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		565.00000	570	0.19	0.00	0.00
JFRA On 03/11/2005 jFra			6.69200	6.70100		0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		126.00000	120	0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1472.00000	1489	0.27	0.00	0.00
JFRA On 02/02/2006 jFra			6.72900	6.74600		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		501.00000	486	0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1736.00000	1763	0.35	0.00	0.00
JFRA On 04/05/2006 jFra			6.84400	6.85800		0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1157.00000	1139	0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1505.00000	1521	0.38	0.00	0.00
JFRA On 03/08/2006 jFra			7.03500	7.06100		0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1667.00000	1632	0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1517.00000	1546	0.40	0.00	0.00
JFRA On 02/11/2006 jFra			7.26400	7.27800		0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2166.00000	2145	0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1486.00000	1499	0.40	0.00	0.00
JFRA On 01/02/2007 jFra			7.50000	7.51100		0.40	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1975.00000	1959	0.40	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1948.00000	1959	0.40	0.00	0.00
JFRA On 03/05/2007 jFra			7.72800	7.72900		0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2555.00000	2552	0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1995.00000	1994	0.43	0.00	0.00
JFRA On 02/08/2007 jFra			7.72600	7.78600		0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3060.00000	2979	0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2360.00000	2427	0.48	0.00	0.00
JFRA On 01/11/2007 jFra			7.88700	7.95400		0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3748.00000	3648	0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2554.00000	2631	0.52	0.00	0.00
JN02 On 04/08/2005 jNote			7.08900	7.10100		2.51	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		34.00000	18	2.51	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		7402.00000	7605	2.51	0.00	0.00
JN02 On 03/11/2005 jNote			7.17400	7.19200		2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		3402.00000	3258	2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		9086.00000	9286	2.79	0.00	0.00
JN05 On 04/08/2005 jNote			7.69900	7.74300		5.80	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		451.00000	213	5.80	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		11109.00000	12706	5.80	0.00	0.00
JN05 On 03/11/2005 jNote			7.77000	7.81700		6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		9082.00000	8267	6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		16658.00000	17795	6.00	0.00	0.00
JN10 On 04/08/2005 jNote			7.93600	7.97900		9.28	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		4787.00000	3224	9.28	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		6238.00000	7648	9.28	0.00	0.00
JN10 On 03/11/2005 jNote			7.96800	8.01400		9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		20356.00000	18718	9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		19395.00000	20926	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			6.66500	6.66500		0.00	0.00	0.00
JROD On 31/08/2005 jRod			6.72600	6.72700		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.83300	6.83500		0.00	0.00	0.00
JROD On 31/10/2005 jRod			6.83600	6.83700		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.87200	6.87300		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.90100	6.90200		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.86400	6.86500		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.88400	6.88600		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.91000	6.91600		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.88700	6.89400		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.91200	6.92400		0.00	0.00	0.00
R152 On 04/08/2005 Bond Future			7.09000	7.10100		0.48	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		3569.00000	3630	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			7.11900	7.13700		0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		281.00000	292	0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1487.00000	1443	0.34	0.00	0.00
R153 On 04/08/2005 Bond Future			7.56400	7.61400		5.50	0.00	1.00
R153 On 04/08/2005 Bond Future	7.75	Call		8085.00000	9703	5.50	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		1719.00000	986	5.50	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Call		29429.00000	31768	6.05	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Put		17.00000	4	6.05	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Call		51903.00000	54255	6.60	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Put		0.00000	0	6.60	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Call		62945.00000	65297	6.60	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Put		0.00000	0	6.60	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Call		73855.00000	76206	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			7.59700	7.65100		5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		15789.00000	17106	5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		11366.00000	10262	5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Call		23199.00000	24799	5.53	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		7699.00000	6877	5.53	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Call		40691.00000	42690	6.08	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		3421.00000	2999	6.08	0.00	0.00
R157 On 04/08/2005 Bond Future			7.90300	7.95400		9.00	0.00	2.00
R157 On 04/08/2005 Bond Future	8.00	Call		9737.00000	12036	9.00	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		5810.00000	3738	9.00	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Call		25978.00000	29823	9.41	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Put		976.00000	449	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		65849.00000	70216	10.22	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		6.00000	1	10.22	0.00	400.00
R157 On 04/08/2005 Bond Future	9.00	Call		85629.00000	90000	10.62	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		0.00000	0	10.62	0.00	500.00
R157 On 04/08/2005 Bond Future	9.25	Call		105004.00000	109376	11.02	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Put		0.00000	0	11.02	0.00	100.00
R157 On 04/08/2005 Bond Future	7.75	Call		1700.00000	2233	8.68	0.00	200.00
R157 On 04/08/2005 Bond Future	7.75	Put		19300.00000	15462	8.68	0.00	0.00
R157 On 03/11/2005 Bond Future			7.93600	7.98900		9.00	0.00	1.00
R157 On 03/11/2005 Bond Future	8.00	Call		26458.00000	28673	9.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		25540.00000	23315	9.00	0.00	0.00
R186 On 04/08/2005 Bond Future			7.55600	7.60700		12.80	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		197.00000	285	11.87	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		47442.00000	40936	11.87	0.00	0.00
R186 On 03/11/2005 Bond Future			7.56700	7.61900		12.80	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		14836.00000	16736	11.88	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		63315.00000	58545	11.88	0.00	0.00
R194 On 04/08/2005 Bond Future			7.22300	7.27400		3.10	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		5825.00000	6819	3.29	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		448.00000	224	3.29	0.00	0.00
R194 On 03/11/2005 Bond Future			7.24100	7.29800		3.10	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		9314.00000	10043	3.10	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		4946.00000	4439	3.10	0.00	0.00
R201 On 04/08/2005 Bond Future			7.90800	7.96900		9.20	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		6869.00000	9060	9.20	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		4787.00000	2863	9.20	0.00	0.00
R201 On 03/11/2005 Bond Future			7.93900	8.00200		9.20	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		19880.00000	21961	8.88	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		20011.00000	17934	8.88	0.00	0.00
R203 On 04/08/2005 Bond Future			7.93300	7.98800		10.47	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		6985.00000	9061	10.47	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		6053.00000	3843	10.47	0.00	0.00
R203 On 03/11/2005 Bond Future			7.96000	8.01800		10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		22428.00000	24612	10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		23807.00000	21540	10.80	0.00	0.00
R204 On 04/08/2005 Bond Future			7.92300	7.97300		11.83	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Call		23073.00000	26682	11.83	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Put		857.00000	382	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			7.94700	7.99900		11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		36069.00000	38672	11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		16175.00000	14588	11.73	0.00	0.00
R207 On 04/08/2005 Bond Future			7.89500	7.94000		0.00	0.00	0.00
R207 On 04/08/2005 Bond Future	8.00	Call		5877.00000	8849	0.00	0.00	0.00
R207 On 04/08/2005 Bond Future	8.00	Put		1002.00000	294	0.00	0.00	0.00
R207 On 03/11/2005 Bond Future			7.91500	7.96200		0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Call		11589.00000	13757	0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Put		8532.00000	6900	0.00	0.00	0.00
Total for Derivatives:							0.00	2,367.00

Grand Total: 0.00 2,367.00