

# Daily MTM Report

Daily summary for 29/07/2005

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			7.07200	7.08400			0.00	0.00
R153 On 31/08/2010 Bond			7.55500	7.56000			0.00	0.00
R157 On 15/09/2015 Bond			7.90000	7.90000			0.00	0.00
R186 On 21/12/2026 Bond			7.56000	7.55500			0.00	0.00
R194 On 28/02/2008 Bond			7.22000	7.22000			0.00	0.00
R201 On 21/12/2014 Bond			7.90000	7.90500			0.00	0.00
R203 On 15/09/2017 Bond			7.93500	7.93000			0.00	0.00
R204 On 21/12/2018 Bond			7.92000	7.92000			0.00	0.00
R207 On 15/01/2020 Bond			7.88900	7.89200			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			224.21600		224.20800		11.40	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Call			15181.00000	14178	11.40	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put			13101.00000	12018	11.40	0.00	0.00
GOVI On 03/11/2005 jGovi			228.13800		228.13300		6.53	0.00	463.00
GOVI On 03/11/2005 jGovi	228.00	Call			31435.00000	31304	6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put			30105.00000	29924	6.53	0.00	0.00
J152 On 28/02/2006 jSwap			7.14200		7.15200		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.55500		7.56000		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.91000		7.90900		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.50900		7.50400		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.25300		7.25300		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.88700		7.89200		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.90600		7.90200		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.90300		7.90300		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.50100		8.50300		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			7.01400		7.01800		0.19	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Call			1.00000	1	0.19	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put			570.00000	578	0.19	0.00	0.00
JFRA On 03/11/2005 jFra			6.68500		6.69200		0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call			120.00000	116	0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put			1489.00000	1501	0.27	0.00	0.00
JFRA On 02/02/2006 jFra			6.71300		6.72900		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		486.00000	471	0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1763.00000	1788	0.35	0.00	0.00
JFRA On 04/05/2006 jFra			6.82200	6.84400		0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1139.00000	1112	0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1521.00000	1548	0.38	0.00	0.00
JFRA On 03/08/2006 jFra			7.01800	7.03500		0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1632.00000	1609	0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1546.00000	1565	0.40	0.00	0.00
JFRA On 02/11/2006 jFra			7.24700	7.26400		0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2145.00000	2120	0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1499.00000	1515	0.40	0.00	0.00
JFRA On 01/02/2007 jFra			7.47400	7.50000		0.40	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1959.00000	1926	0.40	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1959.00000	1990	0.40	0.00	0.00
JFRA On 03/05/2007 jFra			7.69500	7.72800		0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2552.00000	2507	0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1994.00000	2030	0.43	0.00	0.00
JFRA On 02/08/2007 jFra			7.75200	7.72600		0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		2979.00000	3011	0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2427.00000	2395	0.48	0.00	0.00
JFRA On 01/11/2007 jFra			7.91600	7.88700		0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3648.00000	3689	0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2631.00000	2595	0.52	0.00	0.00
JN02 On 04/08/2005 jNote			7.07200	7.08900		2.51	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		18.00000	8	2.51	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		7605.00000	7916	2.51	0.00	0.00
JN02 On 03/11/2005 jNote			7.15900	7.17400		2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		3258.00000	3144	2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		9286.00000	9434	2.79	0.00	0.00
JN05 On 04/08/2005 jNote			7.68600	7.69900		5.80	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		213.00000	124	5.80	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		12706.00000	13159	5.80	0.00	0.00
JN05 On 03/11/2005 jNote			7.75500	7.77000		6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		8267.00000	7975	6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		17795.00000	18128	6.00	0.00	0.00
JN10 On 04/08/2005 jNote			7.91700	7.93600		9.28	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		3224.00000	2428	9.28	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		7648.00000	8170	9.28	0.00	0.00
JN10 On 03/11/2005 jNote			7.95100	7.96800		9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		18718.00000	18068	9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		20926.00000	21451	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			6.73984	6.66500		0.00	0.00	0.00
JROD On 31/08/2005 jRod			6.57600	6.72600		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.68400	6.83300		0.00	0.00	0.00
JROD On 31/10/2005 jRod			6.78300	6.83600		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.79000	6.87200		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.81000	6.90100		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.82900	6.86400		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.81100	6.88400		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.83300	6.91000		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.85800	6.88700		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.85100	6.91200		0.00	0.00	0.00
R152 On 04/08/2005 Bond Future			7.07600	7.09000		0.48	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		3630.00000	3707	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			7.10000	7.11900		0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		292.00000	305	0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1443.00000	1397	0.34	0.00	0.00
R153 On 04/08/2005 Bond Future			7.55800	7.56400		5.50	0.00	1.00
R153 On 04/08/2005 Bond Future	7.75	Call		9703.00000	9753	5.50	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		986.00000	753	5.50	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Call		31768.00000	32048	6.05	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Put		4.00000	1	6.05	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Call		54255.00000	54537	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		65297.00000	65579	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		76206.00000	76488	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			7.59100	7.59700		5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		17106.00000	17197	5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		10262.00000	10084	5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Call		24799.00000	24925	5.53	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		6877.00000	6734	5.53	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Call		42690.00000	42875	6.08	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		2999.00000	2914	6.08	0.00	0.00
R157 On 04/08/2005 Bond Future			7.90300	7.90300		9.00	0.00	2.00
R157 On 04/08/2005 Bond Future	8.00	Call		12036.00000	11565	9.00	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		3738.00000	3267	9.00	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Call		29823.00000	29681	9.41	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Put		449.00000	307	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		70216.00000	70215	10.22	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		1.00000	0	10.22	0.00	400.00
R157 On 04/08/2005 Bond Future	9.00	Call		90000.00000	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		109376.00000	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		2233.00000	1858	8.68	0.00	200.00
R157 On 04/08/2005 Bond Future	7.75	Put		15462.00000	15086	8.68	0.00	0.00
R157 On 03/11/2005 Bond Future			7.93600	7.93600		9.00	0.00	1.00
R157 On 03/11/2005 Bond Future	8.00	Call		28673.00000	28541	9.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		23315.00000	23183	9.00	0.00	0.00
R186 On 04/08/2005 Bond Future			7.56100	7.55600		12.80	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		285.00000	165	11.87	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		40936.00000	41465	11.87	0.00	0.00
R186 On 03/11/2005 Bond Future			7.57200	7.56700		12.80	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		16736.00000	16379	11.88	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		58545.00000	58832	11.88	0.00	0.00
R194 On 04/08/2005 Bond Future			7.22200	7.22300		3.10	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		6819.00000	6782	3.29	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		224.00000	163	3.29	0.00	0.00
R194 On 03/11/2005 Bond Future			7.24200	7.24100		3.10	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		10043.00000	9996	3.10	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		4439.00000	4413	3.10	0.00	0.00
R201 On 04/08/2005 Bond Future			7.90300	7.90800		9.20	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		9060.00000	8937	9.20	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		2863.00000	2402	9.20	0.00	0.00
R201 On 03/11/2005 Bond Future			7.93400	7.93900		9.20	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		21961.00000	22039	8.88	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		17934.00000	17681	8.88	0.00	0.00
R203 On 04/08/2005 Bond Future			7.93700	7.93300		10.47	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		9061.00000	8435	10.47	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		3843.00000	3530	10.47	0.00	0.00
R203 On 03/11/2005 Bond Future			7.96500	7.96000		10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		24612.00000	24290	10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		21540.00000	21603	10.80	0.00	0.00
R204 On 04/08/2005 Bond Future			7.92200	7.92300		11.83	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Call		26682.00000	26638	11.83	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Put		382.00000	257	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	7.94700		11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		38672.00000	38555	11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		14588.00000	14470	11.73	0.00	0.00
R207 On 04/08/2005 Bond Future			7.89100	7.89500		0.00	0.00	0.00
R207 On 04/08/2005 Bond Future	8.00	Call		8849.00000	9075	0.00	0.00	0.00
R207 On 04/08/2005 Bond Future	8.00	Put		294.00000	193	0.00	0.00	0.00
R207 On 03/11/2005 Bond Future			7.91200	7.91500		0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Call		13757.00000	13858	0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Put		6900.00000	6757	0.00	0.00	0.00
<b>Total for Derivatives:</b>							<b>0.00</b>	<b>2,367.00</b>

**Grand Total:** 0.00 2,367.00