

# Daily MTM Report

Daily summary for 18/07/2005

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			7.10500	7.09400			0.00	0.00
R153 On 31/08/2010 Bond			7.72000	7.70000			0.00	0.00
R157 On 15/09/2015 Bond			8.13000	8.11000			0.00	0.00
R186 On 21/12/2026 Bond			7.75000	7.73500			0.00	0.00
R194 On 28/02/2008 Bond			7.42000	7.40000			0.00	0.00
R201 On 21/12/2014 Bond			8.14500	8.13000			0.00	0.00
R203 On 15/09/2017 Bond			8.17500	8.16000			0.00	0.00
R204 On 21/12/2018 Bond			8.16500	8.14500			0.00	0.00
R207 On 15/01/2020 Bond			8.13300	8.10900			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			221.88100		222.06900		11.40	0.00	17.00
GOVI On 04/08/2005 jGovi	224.00	Call			15331.00000	12903	11.40	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put			34641.00000	34093	11.40	0.00	0.00
GOVI On 03/11/2005 jGovi			225.77600		225.96700		6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call			23426.00000	22227	6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put			43756.00000	44467	6.53	0.00	0.00
J152 On 28/02/2006 jSwap			7.16300		7.16200		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.70800		7.69000		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.13500		8.11600		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.69600		7.68200		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.42600		7.40900		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.13200		8.11800		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.13700		8.12400		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.14700		8.12800		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.75400		8.73100		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			7.02200		7.02100		0.19	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Call			22.00000	17	0.19	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put			584.00000	575	0.19	0.00	0.00
JFRA On 03/11/2005 jFra			6.82600		6.83400		0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call			217.00000	206	0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put			1237.00000	1245	0.27	0.00	0.00
JFRA On 02/02/2006 jFra			6.88600		6.89400		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		652.00000	638	0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1525.00000	1530	0.35	0.00	0.00
JFRA On 04/05/2006 jFra			7.02700	7.03300		0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1392.00000	1377	0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1311.00000	1311	0.38	0.00	0.00
JFRA On 03/08/2006 jFra			7.22000	7.23500		0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1920.00000	1893	0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1344.00000	1354	0.40	0.00	0.00
JFRA On 02/11/2006 jFra			7.42700	7.43500		0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2410.00000	2393	0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1345.00000	1348	0.40	0.00	0.00
JFRA On 01/02/2007 jFra			7.67400	7.68500		0.40	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		2216.00000	2197	0.40	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1764.00000	1771	0.40	0.00	0.00
JFRA On 03/05/2007 jFra			7.90900	7.92800		0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2845.00000	2814	0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1799.00000	1814	0.43	0.00	0.00
JFRA On 02/08/2007 jFra			8.03500	7.97100		0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3331.00000	3415	0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2180.00000	2107	0.48	0.00	0.00
JFRA On 01/11/2007 jFra			8.20600	8.15400		0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4070.00000	4145	0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2352.00000	2290	0.52	0.00	0.00
JN02 On 04/08/2005 jNote			7.23500	7.24400		2.51	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		705.00000	544	2.51	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		5425.00000	5432	2.51	0.00	0.00
JN02 On 03/11/2005 jNote			7.35700	7.35900		2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		4929.00000	4832	2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		7523.00000	7461	2.79	0.00	0.00
JN05 On 04/08/2005 jNote			7.87400	7.86500		5.80	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		3091.00000	2827	5.80	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		8672.00000	8036	5.80	0.00	0.00
JN05 On 03/11/2005 jNote			7.95300	7.94400		6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		12085.00000	12079	6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		14396.00000	14019	6.00	0.00	0.00
JN10 On 04/08/2005 jNote			8.15700	8.14100		9.28	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		14299.00000	14452	9.28	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		4636.00000	3696	9.28	0.00	0.00
JN10 On 03/11/2005 jNote			8.20100	8.18400		9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		27806.00000	28211	9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		15230.00000	14480	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			6.67100	6.52500		0.00	0.00	0.00
JROD On 31/08/2005 jRod			6.76100	6.62300		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.86800	6.72900		0.00	0.00	0.00
JROD On 31/10/2005 jRod			6.84900	6.77800		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.88300	6.81000		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.91400	6.84100		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.87700	6.82900		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.90100	6.85300		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.93300	6.88500		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.90800	6.87200		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.93800	6.90100		0.00	0.00	0.00
R152 On 04/08/2005 Bond Future			7.11600	7.10100		0.48	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		3570.00000	3487	0.48	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		1.00000	0	0.48	0.00	0.00
R152 On 03/11/2005 Bond Future			7.15500	7.13300		0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		319.00000	293	0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1513.00000	1555	0.34	0.00	0.00
R153 On 04/08/2005 Bond Future			7.73000	7.71000		5.50	0.00	1.00
R153 On 04/08/2005 Bond Future	7.75	Call		7523.00000	6512	5.50	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		5655.00000	5578	5.50	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Call		25580.00000	24515	6.05	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Put		666.00000	535	6.05	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Call		47450.00000	46496	6.60	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Put		45.00000	25	6.60	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Call		58453.00000	57515	6.60	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Put		6.00000	3	6.60	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Call		69357.00000	68422	6.60	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Put		1.00000	0	6.60	0.00	0.00
R153 On 03/11/2005 Bond Future			7.77400	7.75200		5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		14184.00000	13501	5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		14273.00000	14570	5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Call		21053.00000	20254	5.53	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		10065.00000	10245	5.53	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Call		37623.00000	36686	6.08	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		4865.00000	4908	6.08	0.00	0.00
R157 On 04/08/2005 Bond Future			8.14000	8.12000		9.00	0.00	1.00
R157 On 04/08/2005 Bond Future	8.00	Call		7572.00000	6106	9.00	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		17744.00000	17963	9.00	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Call		18636.00000	16648	9.41	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Put		7732.00000	7430	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		52612.00000	50726	10.22	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		868.00000	667	10.22	0.00	400.00
R157 On 04/08/2005 Bond Future	9.00	Call		71766.00000	69998	10.62	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		236.00000	153	10.62	0.00	500.00
R157 On 04/08/2005 Bond Future	9.25	Call		90964.00000	89251	11.02	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Put		58.00000	31	11.02	0.00	100.00
R157 On 04/08/2005 Bond Future	7.75	Call		2056.00000	1383	8.68	0.00	200.00
R157 On 04/08/2005 Bond Future	7.75	Put		33754.00000	34767	8.68	0.00	0.00
R157 On 03/11/2005 Bond Future			8.18200	8.16100		9.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		21225.00000	20122	9.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		34578.00000	35205	9.00	0.00	0.00
R186 On 04/08/2005 Bond Future			7.75400	7.73900		12.80	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		627.00000	345	11.87	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		64701.00000	66310	11.87	0.00	0.00
R186 On 03/11/2005 Bond Future			7.77000	7.75500		12.80	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		11855.00000	11053	11.88	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		77532.00000	78605	11.88	0.00	0.00
R194 On 04/08/2005 Bond Future			7.43000	7.41000		3.10	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		4562.00000	4023	3.29	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		2425.00000	2361	3.29	0.00	0.00
R194 On 03/11/2005 Bond Future			7.47200	7.44900		3.10	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		7871.00000	7513	3.10	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		6771.00000	6909	3.10	0.00	0.00
R201 On 04/08/2005 Bond Future			8.15500	8.14000		9.20	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		5156.00000	4189	9.20	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		14496.00000	14523	9.20	0.00	0.00
R201 On 03/11/2005 Bond Future			8.19500	8.18000		9.20	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		15645.00000	14961	8.88	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		27411.00000	27700	8.88	0.00	0.00
R203 On 04/08/2005 Bond Future			8.18300	8.16800		10.47	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		5033.00000	4009	10.47	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		17960.00000	18079	10.47	0.00	0.00
R203 On 03/11/2005 Bond Future			8.21900	8.20400		10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		17346.00000	16569	10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		32821.00000	33169	10.80	0.00	0.00
R204 On 04/08/2005 Bond Future			8.17300	8.15300		11.83	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Call		15262.00000	13464	11.83	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Put		7560.00000	7357	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			8.20500	8.18400		11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		28812.00000	27566	11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		23633.00000	24039	11.73	0.00	0.00
R207 On 04/08/2005 Bond Future			8.14000	8.11600		0.00	0.00	0.00
R207 On 04/08/2005 Bond Future	8.00	Call		1205.00000	675	0.00	0.00	0.00
R207 On 04/08/2005 Bond Future	8.00	Put		10531.00000	11916	0.00	0.00	0.00
R207 On 03/11/2005 Bond Future			8.16700	8.14200		0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Call		5797.00000	5031	0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Put		17101.00000	18306	0.00	0.00	0.00
<b>Total for Derivatives:</b>							<b>0.00</b>	<b>1,919.00</b>

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