

Daily MTM Report

Daily summary for 26/07/2005

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			7.09600	7.09500			0.00	0.00
R153 On 31/08/2010 Bond			7.72000	7.70500			0.00	0.00
R157 On 15/09/2015 Bond			8.07000	8.05500			0.00	0.00
R186 On 21/12/2026 Bond			7.69500	7.67500			0.00	0.00
R194 On 28/02/2008 Bond			7.37000	7.37000			0.00	0.00
R201 On 21/12/2014 Bond			8.08500	8.07000			0.00	0.00
R203 On 15/09/2017 Bond			8.10000	8.09000			0.00	0.00
R204 On 21/12/2018 Bond			8.09000	8.07500			0.00	0.00
R207 On 15/01/2020 Bond			8.05900	8.04000			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			222.41000		222.56700		11.40	0.00	17.00
GOVI On 04/08/2005 jGovi	224.00	Call			10609.00000	9238	11.40	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put			24939.00000	25138	11.40	0.00	0.00
GOVI On 03/11/2005 jGovi			226.30700		226.46700		6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call			24053.00000	23222	6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put			39383.00000	40152	6.53	0.00	0.00
J152 On 28/02/2006 jSwap			7.15900		7.15900		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.70700		7.69300		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.07000		8.05700		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.64100		7.62100		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.38100		7.38200		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.06900		8.05500		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.06300		8.05400		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.07100		8.05600		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.67600		8.65800		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			7.02400		7.02600		0.19	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Call			5.00000	4	0.19	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put			554.00000	558	0.19	0.00	0.00
JFRA On 03/11/2005 jFra			6.77800		6.78600		0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call			169.00000	163	0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put			1307.00000	1320	0.27	0.00	0.00
JFRA On 02/02/2006 jFra			6.83300		6.83200		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		574.00000	573	0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1599.00000	1595	0.35	0.00	0.00
JFRA On 04/05/2006 jFra			6.95000	6.94300		0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1259.00000	1265	0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1399.00000	1388	0.38	0.00	0.00
JFRA On 03/08/2006 jFra			7.17600	7.15700		0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1794.00000	1817	0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1410.00000	1386	0.40	0.00	0.00
JFRA On 02/11/2006 jFra			7.38400	7.37000		0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2298.00000	2316	0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1392.00000	1376	0.40	0.00	0.00
JFRA On 01/02/2007 jFra			7.61500	7.59600		0.40	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		2084.00000	2106	0.40	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1849.00000	1825	0.40	0.00	0.00
JFRA On 03/05/2007 jFra			7.89000	7.83900		0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2706.00000	2774	0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1877.00000	1820	0.43	0.00	0.00
JFRA On 02/08/2007 jFra			7.91400	7.96500		0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3305.00000	3233	0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2168.00000	2221	0.48	0.00	0.00
JFRA On 01/11/2007 jFra			8.11800	8.15100		0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4047.00000	3995	0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2337.00000	2371	0.52	0.00	0.00
JN02 On 04/08/2005 jNote			7.19300	7.18100		2.51	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		147.00000	134	2.51	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		6041.00000	5806	2.51	0.00	0.00
JN02 On 03/11/2005 jNote			7.30000	7.29300		2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		4150.00000	4170	2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		7962.00000	7861	2.79	0.00	0.00
JN05 On 04/08/2005 jNote			7.85000	7.85500		5.80	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		1564.00000	1352	5.80	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		7563.00000	7558	5.80	0.00	0.00
JN05 On 03/11/2005 jNote			7.93000	7.93600		6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		11324.00000	11148	6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		13967.00000	14039	6.00	0.00	0.00
JN10 On 04/08/2005 jNote			8.09500	8.08500		9.28	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		9462.00000	9625	9.28	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		3628.00000	3106	9.28	0.00	0.00
JN10 On 03/11/2005 jNote			8.13500	8.12400		9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		24526.00000	24850	9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		16038.00000	15610	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			6.73400	6.73700		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.84200	6.84500		0.00	0.00	0.00
JROD On 31/10/2005 jRod			6.83800	6.84000		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.87300	6.87400		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.90200	6.90300		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.86600	6.86700		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.88800	6.88900		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.91700	6.91800		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.89600	6.89600		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.92500	6.92600		0.00	0.00	0.00
R152 On 04/08/2005 Bond Future			7.10500	7.10400		0.48	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		3553.00000	3547	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			7.14300	7.14200		0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		283.00000	279	0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1505.00000	1504	0.34	0.00	0.00
R153 On 04/08/2005 Bond Future			7.72700	7.71200		5.50	0.00	1.00
R153 On 04/08/2005 Bond Future	7.75	Call		5570.00000	4948	5.50	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		3796.00000	3874	5.50	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Call		24939.00000	24219	6.05	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Put		119.00000	99	6.05	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Call		47312.00000	46611	6.60	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Put		1.00000	1	6.60	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Call		58354.00000	57653	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		69263.00000	68562	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			7.77000	7.75500		5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		13461.00000	13060	5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		13683.00000	13951	5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Call		20312.00000	19829	5.53	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		9457.00000	9643	5.53	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Call		36981.00000	36391	6.08	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		4357.00000	4435	6.08	0.00	0.00
R157 On 04/08/2005 Bond Future			8.07600	8.06100		9.00	1.00	2.00
R157 On 04/08/2005 Bond Future	8.00	Call		6143.00000	5227	9.00	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		11327.00000	11681	9.00	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Call		18940.00000	17619	9.41	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Put		3048.00000	2997	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		56797.00000	55510	10.22	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		64.00000	48	10.22	0.00	400.00
R157 On 04/08/2005 Bond Future	9.00	Call		76524.00000	75251	10.62	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		6.00000	3	10.62	0.00	500.00
R157 On 04/08/2005 Bond Future	9.25	Call		95894.00000	94623	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		956.00000	675	8.68	0.00	200.00
R157 On 04/08/2005 Bond Future	7.75	Put		27666.00000	28657	8.68	0.00	0.00
R157 On 03/11/2005 Bond Future			8.11600	8.10100		9.00	1.00	1.00
R157 On 03/11/2005 Bond Future	8.00	Call		22185.00000	21492	9.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		30583.00000	31131	9.00	0.00	0.00
R186 On 04/08/2005 Bond Future			7.69800	7.67800		12.80	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		149.00000	75	11.87	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		56488.00000	58957	11.87	0.00	0.00
R186 On 03/11/2005 Bond Future			7.71200	7.69200		12.80	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		12557.00000	11787	11.88	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		70310.00000	72064	11.88	0.00	0.00
R194 On 04/08/2005 Bond Future			7.37600	7.37700		3.10	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		4135.00000	4043	3.29	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		1213.00000	1097	3.29	0.00	0.00
R194 On 03/11/2005 Bond Future			7.41300	7.41300		3.10	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		7953.00000	7918	3.10	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		6074.00000	6040	3.10	0.00	0.00
R201 On 04/08/2005 Bond Future			8.09100	8.07600		9.20	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		4203.00000	3530	9.20	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		9286.00000	9613	9.20	0.00	0.00
R201 On 03/11/2005 Bond Future			8.12900	8.11300		9.20	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		16591.00000	16027	8.88	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		23998.00000	24477	8.88	0.00	0.00
R203 On 04/08/2005 Bond Future			8.10500	8.09500		10.47	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		4162.00000	3568	10.47	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		11499.00000	11673	10.47	0.00	0.00
R203 On 03/11/2005 Bond Future			8.13800	8.12800		10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		18699.00000	18251	10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		28446.00000	28754	10.80	0.00	0.00
R204 On 04/08/2005 Bond Future			8.09500	8.08000		11.83	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Call		16371.00000	15143	11.83	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Put		2818.00000	2796	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			8.12400	8.10900		11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		30954.00000	30143	11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		19846.00000	20225	11.73	0.00	0.00
R207 On 04/08/2005 Bond Future			8.06300	8.04500		0.00	0.00	0.00
R207 On 04/08/2005 Bond Future	8.00	Call		1618.00000	1073	0.00	0.00	0.00
R207 On 04/08/2005 Bond Future	8.00	Put		5252.00000	6154	0.00	0.00	0.00
R207 On 03/11/2005 Bond Future			8.08900	8.07000		0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Call		7490.00000	6830	0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Put		13086.00000	13937	0.00	0.00	0.00
Total for Derivatives:							2.00	1,921.00

Grand Total: 2.00 1,921.00