



# Daily MTM Report

Daily summary for 07/07/2005

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			7.04600	7.05000			0.00	0.00
R153 On 31/08/2010 Bond			7.68000	7.69000			0.00	0.00
R157 On 15/09/2015 Bond			8.10500	8.10500			0.00	0.00
R186 On 21/12/2026 Bond			7.73500	7.73500			0.00	0.00
R194 On 28/02/2008 Bond			7.38500	7.39000			0.00	0.00
R201 On 21/12/2014 Bond			8.12000	8.12500			0.00	0.00
R203 On 15/09/2017 Bond			8.14500	8.15000			0.00	0.00
R204 On 21/12/2018 Bond			8.14000	8.14000			0.00	0.00
R207 On 15/01/2020 Bond			8.11100	8.10700			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			222.14300	222.09700		11.40	0.00	17.00
GOVI On 04/08/2005 jGovi	224.00	Call		20084.00000	19788	11.40	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		39114.00000	38358	11.40	0.00	0.00
GOVI On 03/11/2005 jGovi			226.01200	225.96700		6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		24683.00000	24731	6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		45013.00000	44611	6.53	0.00	0.00
J152 On 28/02/2006 jSwap			7.13300	7.12800		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.67400	7.68500		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.11700	8.11600		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.68400	7.68500		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.39900	7.40400		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.11200	8.11800		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.11300	8.11800		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.12600	8.12600		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.05800	8.05500		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			6.95400	6.95400		0.00	0.00	0.00
JFRA On 04/08/2005 jFra			6.95600	6.95300		0.19	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Call		22.00000	21	0.19	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		750.00000	742	0.19	0.00	0.00
JFRA On 03/11/2005 jFra			6.81800	6.78600		0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		207.00000	224	0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1345.00000	1283	0.27	0.00	0.00
JFRA On 02/02/2006 jFra			6.84900	6.83400		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		621.00000	631	0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1641.00000	1614	0.35	0.00	0.00
JFRA On 04/05/2006 jFra			6.96900	6.96600		0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1331.00000	1332	0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1414.00000	1408	0.38	0.00	0.00
JFRA On 03/08/2006 jFra			7.17800	7.17800		0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1862.00000	1860	0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1426.00000	1424	0.40	0.00	0.00
JFRA On 02/11/2006 jFra			7.40500	7.40000		0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2377.00000	2382	0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1397.00000	1390	0.40	0.00	0.00
JFRA On 01/02/2007 jFra			7.64900	7.70500		0.40	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		2258.00000	2183	0.40	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1757.00000	1819	0.40	0.00	0.00
JFRA On 03/05/2007 jFra			7.83800	7.92000		0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2850.00000	2735	0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1823.00000	1909	0.43	0.00	0.00
JFRA On 02/08/2007 jFra			8.01500	7.98600		0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3368.00000	3407	0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2180.00000	2148	0.48	0.00	0.00
JFRA On 01/11/2007 jFra			8.14500	8.12600		0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4044.00000	4071	0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2399.00000	2376	0.52	0.00	0.00
JN02 On 04/08/2005 jNote			7.19400	7.20300		2.51	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		892.00000	822	2.51	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		6377.00000	6468	2.51	0.00	0.00
JN02 On 03/11/2005 jNote			7.32200	7.32800		2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		4926.00000	4854	2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		8094.00000	8132	2.79	0.00	0.00
JN05 On 04/08/2005 jNote			7.80600	7.79400		5.80	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		3150.00000	3201	5.80	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		11678.00000	11230	5.80	0.00	0.00
JN05 On 03/11/2005 jNote			7.88600	7.87200		6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		11271.00000	11467	6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		16559.00000	16175	6.00	0.00	0.00
JN10 On 04/08/2005 jNote			8.08900	8.08700		9.28	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		13659.00000	13564	9.28	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		7682.00000	7450	9.28	0.00	0.00
JN10 On 03/11/2005 jNote			8.13300	8.12800		9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		26457.00000	26557	9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		17688.00000	17446	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			6.69200	6.69400		0.00	0.00	0.00
JROD On 31/08/2005 jRod			6.78600	6.78800		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.86500	6.86700		0.00	0.00	0.00
JROD On 31/10/2005 jRod			6.83000	6.83000		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.85100	6.84900		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.87400	6.86900		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.84800	6.84300		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.86900	6.86400		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.89900	6.89500		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.88100	6.87900		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.90900	6.90800		0.00	0.00	0.00
R152 On 04/08/2005 Bond Future			7.04700	7.05200		0.48	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		3842.00000	3869	0.48	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		2.00000	1	0.48	0.00	0.00
R152 On 03/11/2005 Bond Future			7.08100	7.08700		0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		386.00000	389	0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1437.00000	1421	0.34	0.00	0.00
R153 On 04/08/2005 Bond Future			7.69300	7.70400		5.50	0.00	1.00
R153 On 04/08/2005 Bond Future	7.75	Call		9005.00000	9153	5.50	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		6856.00000	6490	5.50	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Call		26480.00000	26862	6.05	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Put		1286.00000	1153	6.05	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Call		47859.00000	48346	6.60	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Put		174.00000	146	6.60	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Call		58769.00000	59275	6.60	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Put		42.00000	33	6.60	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Call		69645.00000	70157	6.60	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Put		8.00000	6	6.60	0.00	0.00
R153 On 03/11/2005 Bond Future			7.73800	7.75000		5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		14794.00000	15005	5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		14794.00000	14470	5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Call		21677.00000	21947	5.53	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		10600.00000	10335	5.53	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Call		38167.00000	38537	6.08	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		5319.00000	5154	6.08	0.00	0.00
R157 On 04/08/2005 Bond Future			8.11900	8.11900		9.00	0.00	1.00
R157 On 04/08/2005 Bond Future	8.00	Call		9937.00000	9696	9.00	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		20025.00000	19784	9.00	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Call		21100.00000	20851	9.41	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Put		10112.00000	9863	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		53694.00000	53574	10.22	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		1865.00000	1746	10.22	0.00	400.00
R157 On 04/08/2005 Bond Future	9.00	Call		72321.00000	72258	10.62	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		706.00000	644	10.62	0.00	500.00
R157 On 04/08/2005 Bond Future	9.25	Call		91243.00000	91213	11.02	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Put		253.00000	223	11.02	0.00	100.00
R157 On 04/08/2005 Bond Future	7.75	Call		3529.00000	3367	8.68	0.00	200.00
R157 On 04/08/2005 Bond Future	7.75	Put		35143.00000	34982	8.68	0.00	0.00
R157 On 03/11/2005 Bond Future			8.16200	8.16300		9.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		22221.00000	22141	9.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		35740.00000	35577	9.00	0.00	0.00
R186 On 04/08/2005 Bond Future			7.74100	7.74100		12.80	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		1484.00000	1377	11.87	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		65811.00000	65704	11.87	0.00	0.00
R186 On 03/11/2005 Bond Future			7.75800	7.75800		12.80	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		12844.00000	12725	11.88	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		78896.00000	78777	11.88	0.00	0.00
R194 On 04/08/2005 Bond Future			7.39700	7.40300		3.10	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		5334.00000	5350	3.29	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		3030.00000	2903	3.29	0.00	0.00
R194 On 03/11/2005 Bond Future			7.44300	7.44900		3.10	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		8161.00000	8198	3.10	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		7061.00000	6968	3.10	0.00	0.00
R201 On 04/08/2005 Bond Future			8.13400	8.13900		9.20	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		6908.00000	6852	9.20	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		16181.00000	15793	9.20	0.00	0.00
R201 On 03/11/2005 Bond Future			8.17500	8.18100		9.20	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		16432.00000	16509	8.88	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		28263.00000	27950	8.88	0.00	0.00
R203 On 04/08/2005 Bond Future			8.15600	8.16200		10.47	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		7069.00000	7032	10.47	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		19538.00000	19042	10.47	0.00	0.00
R203 On 03/11/2005 Bond Future			8.19300	8.19900		10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		18439.00000	18525	10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		33538.00000	33173	10.80	0.00	0.00
R204 On 04/08/2005 Bond Future			8.15100	8.15100		11.83	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Call		17528.00000	17304	11.83	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Put		9666.00000	9443	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			8.18400	8.18400		11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		29847.00000	29734	11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		24669.00000	24556	11.73	0.00	0.00
R207 On 04/08/2005 Bond Future			8.12100	8.11700		0.00	0.00	0.00
R207 On 04/08/2005 Bond Future	8.00	Call		1847.00000	1702	0.00	0.00	0.00
R207 On 04/08/2005 Bond Future	8.00	Put		11254.00000	11428	0.00	0.00	0.00
R207 On 03/11/2005 Bond Future			8.15000	8.14600		0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Call		6071.00000	5922	0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Put		17690.00000	17857	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