

Daily MTM Report

Daily summary for 19/07/2005

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			7.11300	7.10500			0.00	0.00
R153 On 31/08/2010 Bond			7.79000	7.72000			0.00	0.00
R157 On 15/09/2015 Bond			8.17000	8.13000			0.00	0.00
R186 On 21/12/2026 Bond			7.78500	7.75000			0.00	0.00
R194 On 28/02/2008 Bond			7.48000	7.42000			0.00	0.00
R201 On 21/12/2014 Bond			8.18500	8.14500			0.00	0.00
R203 On 15/09/2017 Bond			8.21500	8.17500			0.00	0.00
R204 On 21/12/2018 Bond			8.20000	8.16500			0.00	0.00
R207 On 15/01/2020 Bond			8.16400	8.13300			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			221.35400	221.88100		11.40	0.00	17.00
GOVI On 04/08/2005 jGovi	224.00	Call		12903.00000	10551	11.40	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		34093.00000	37011	11.40	0.00	0.00
GOVI On 03/11/2005 jGovi			225.23900	225.77600		6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		22227.00000	20018	6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		44467.00000	47628	6.53	0.00	0.00
J152 On 28/02/2006 jSwap			7.16300	7.16300		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.77100	7.70800		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.17000	8.13500		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.73100	7.69600		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.47800	7.42600		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.17000	8.13200		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.17500	8.13700		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.18100	8.14700		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.78700	8.75400		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			7.02500	7.02200		0.19	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Call		17.00000	15	0.19	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		575.00000	567	0.19	0.00	0.00
JFRA On 03/11/2005 jFra			6.87300	6.82600		0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		206.00000	232	0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1245.00000	1156	0.27	0.00	0.00
JFRA On 02/02/2006 jFra			6.92800	6.88600		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		638.00000	674	0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1530.00000	1463	0.35	0.00	0.00
JFRA On 04/05/2006 jFra			7.07700	7.02700		0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1377.00000	1438	0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1311.00000	1250	0.38	0.00	0.00
JFRA On 03/08/2006 jFra			7.29300	7.22000		0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1893.00000	1991	0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1354.00000	1274	0.40	0.00	0.00
JFRA On 02/11/2006 jFra			7.50500	7.42700		0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2393.00000	2505	0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1348.00000	1269	0.40	0.00	0.00
JFRA On 01/02/2007 jFra			7.74900	7.67400		0.40	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		2197.00000	2294	0.40	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1771.00000	1685	0.40	0.00	0.00
JFRA On 03/05/2007 jFra			7.98600	7.90900		0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2814.00000	2920	0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1814.00000	1732	0.43	0.00	0.00
JFRA On 02/08/2007 jFra			8.14000	8.03500		0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3415.00000	3563	0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2107.00000	1999	0.48	0.00	0.00
JFRA On 01/11/2007 jFra			8.31400	8.20600		0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4145.00000	4313	0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2290.00000	2175	0.52	0.00	0.00
JN02 On 04/08/2005 jNote			7.29000	7.23500		2.51	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		544.00000	706	2.51	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		5432.00000	4584	2.51	0.00	0.00
JN02 On 03/11/2005 jNote			7.42500	7.35700		2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		4832.00000	5357	2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		7461.00000	6742	2.79	0.00	0.00
JN05 On 04/08/2005 jNote			7.94700	7.87400		5.80	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		2827.00000	3834	5.80	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		8036.00000	6022	5.80	0.00	0.00
JN05 On 03/11/2005 jNote			8.03000	7.95300		6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		12079.00000	13571	6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		14019.00000	12338	6.00	0.00	0.00
JN10 On 04/08/2005 jNote			8.21700	8.15700		9.28	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		14452.00000	17269	9.28	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		3696.00000	2446	9.28	0.00	0.00
JN10 On 03/11/2005 jNote			8.26200	8.20100		9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		28211.00000	30630	9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		14480.00000	12787	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			6.67000	6.67100		0.00	0.00	0.00
JROD On 31/08/2005 jRod			6.75700	6.76100		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.86500	6.86800		0.00	0.00	0.00
JROD On 31/10/2005 jRod			6.84800	6.84900		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.88200	6.88300		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.91300	6.91400		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.87600	6.87700		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.90000	6.90100		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.93200	6.93300		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.90800	6.90800		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.93700	6.93800		0.00	0.00	0.00
R152 On 04/08/2005 Bond Future			7.12400	7.11600		0.48	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		3487.00000	3443	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			7.17100	7.15500		0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		293.00000	277	0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1555.00000	1590	0.34	0.00	0.00
R153 On 04/08/2005 Bond Future			7.80100	7.73000		5.50	0.00	1.00
R153 On 04/08/2005 Bond Future	7.75	Call		6512.00000	4734	5.50	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		5578.00000	7111	5.50	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Call		24515.00000	21406	6.05	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Put		535.00000	736	6.05	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Call		46496.00000	43195	6.60	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Put		25.00000	35	6.60	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Call		57515.00000	54206	6.60	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Put		3.00000	4	6.60	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Call		68422.00000	65112	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			7.84900	7.77400		5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		13501.00000	11854	5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		14570.00000	16257	5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Call		20254.00000	18202	5.53	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		10245.00000	11527	5.53	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Call		36686.00000	34034	6.08	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		4908.00000	5589	6.08	0.00	0.00
R157 On 04/08/2005 Bond Future			8.18000	8.14000		9.00	0.00	1.00
R157 On 04/08/2005 Bond Future	8.25	Call		16648.00000	14272	9.41	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Put		7430.00000	8415	9.41	0.00	200.00
R157 On 04/08/2005 Bond Future	8.00	Call		6106.00000	4763	9.00	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		17963.00000	19983	9.00	0.00	0.00

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		50726.00000	47442	10.22	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		667.00000	745	10.22	0.00	400.00
R157 On 04/08/2005 Bond Future	9.00	Call		69998.00000	66648	10.62	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		153.00000	166	10.62	0.00	500.00
R157 On 04/08/2005 Bond Future	9.25	Call		89251.00000	85890	11.02	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Put		31.00000	32	11.02	0.00	100.00
R157 On 04/08/2005 Bond Future	7.75	Call		1383.00000	933	8.68	0.00	200.00
R157 On 04/08/2005 Bond Future	7.75	Put		34767.00000	37679	8.68	0.00	0.00
R157 On 03/11/2005 Bond Future			8.22400	8.18200		9.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		20122.00000	18583	9.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		35205.00000	37114	9.00	0.00	0.00
R186 On 04/08/2005 Bond Future			7.78900	7.75400		12.80	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		345.00000	196	11.87	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		66310.00000	70558	11.87	0.00	0.00
R186 On 03/11/2005 Bond Future			7.80600	7.77000		12.80	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		11053.00000	9943	11.88	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		78605.00000	81978	11.88	0.00	0.00
R194 On 04/08/2005 Bond Future			7.49100	7.43000		3.10	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		4023.00000	3135	3.29	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		2361.00000	2921	3.29	0.00	0.00
R194 On 03/11/2005 Bond Future			7.54100	7.47200		3.10	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		7513.00000	6735	3.10	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		6909.00000	7619	3.10	0.00	0.00
R201 On 04/08/2005 Bond Future			8.19500	8.15500		9.20	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		4189.00000	3211	9.20	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		14523.00000	16190	9.20	0.00	0.00
R201 On 03/11/2005 Bond Future			8.23600	8.19500		9.20	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		14961.00000	13802	8.88	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		27700.00000	29194	8.88	0.00	0.00
R203 On 04/08/2005 Bond Future			8.22300	8.18300		10.47	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		4009.00000	3010	10.47	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		18079.00000	20121	10.47	0.00	0.00
R203 On 03/11/2005 Bond Future			8.26000	8.21900		10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		16569.00000	15260	10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		33169.00000	34927	10.80	0.00	0.00
R204 On 04/08/2005 Bond Future			8.20800	8.17300		11.83	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Call		13464.00000	11555	11.83	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Put		7357.00000	8230	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			8.24100	8.20500		11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		27566.00000	25963	11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		24039.00000	25259	11.73	0.00	0.00
R207 On 04/08/2005 Bond Future			8.17100	8.14000		0.00	0.00	0.00
R207 On 04/08/2005 Bond Future	8.00	Call		675.00000	358	0.00	0.00	0.00
R207 On 04/08/2005 Bond Future	8.00	Put		11916.00000	14062	0.00	0.00	0.00
R207 On 03/11/2005 Bond Future			8.19900	8.16700		0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Call		5031.00000	4257	0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Put		18306.00000	20045	0.00	0.00	0.00
Total for Derivatives:							0.00	1,919.00

Grand Total: 0.00 1,919.00