

# Daily MTM Report

Daily summary for 21/07/2005

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			7.10400	7.12700			0.00	0.00
R153 On 31/08/2010 Bond			7.73000	7.80500			0.00	0.00
R157 On 15/09/2015 Bond			8.09000	8.16500			0.00	0.00
R186 On 21/12/2026 Bond			7.71000	7.78000			0.00	0.00
R194 On 28/02/2008 Bond			7.40500	7.50500			0.00	0.00
R201 On 21/12/2014 Bond			8.10500	8.17500			0.00	0.00
R203 On 15/09/2017 Bond			8.13000	8.20000			0.00	0.00
R204 On 21/12/2018 Bond			8.11500	8.18500			0.00	0.00
R207 On 15/01/2020 Bond			8.08000	8.15100			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			222.18200		221.34300		11.40	0.00	17.00
GOVI On 04/08/2005 jGovi	224.00	Call			9924.00000	12093	11.40	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put			36494.00000	30273	11.40	0.00	0.00
GOVI On 03/11/2005 jGovi			226.08000		225.22900		6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call			19840.00000	23023	6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put			47550.00000	42223	6.53	0.00	0.00
J152 On 28/02/2006 jSwap			7.16400		7.16400		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.71600		7.78300		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.09100		8.16200		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.65600		7.72600		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.41200		7.49700		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.09000		8.15800		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.09300		8.15900		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.09600		8.16500		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.69900		8.77200		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			7.03200		7.03900		0.19	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Call			16.00000	13	0.19	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put			534.00000	547	0.19	0.00	0.00
JFRA On 03/11/2005 jFra			6.79200		6.86900		0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call			228.00000	180	0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put			1162.00000	1303	0.27	0.00	0.00
JFRA On 02/02/2006 jFra			6.82900		6.92700		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		670.00000	581	0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1462.00000	1613	0.35	0.00	0.00
JFRA On 04/05/2006 jFra			6.98600	7.07300		0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1431.00000	1320	0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1252.00000	1354	0.38	0.00	0.00
JFRA On 03/08/2006 jFra			7.19600	7.28200		0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1974.00000	1855	0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1284.00000	1375	0.40	0.00	0.00
JFRA On 02/11/2006 jFra			7.40200	7.48600		0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2475.00000	2351	0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1286.00000	1367	0.40	0.00	0.00
JFRA On 01/02/2007 jFra			7.62800	7.73200		0.40	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		2270.00000	2132	0.40	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1702.00000	1819	0.40	0.00	0.00
JFRA On 03/05/2007 jFra			7.86800	7.98100		0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2911.00000	2752	0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1736.00000	1852	0.43	0.00	0.00
JFRA On 02/08/2007 jFra			8.03600	8.12200		0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3535.00000	3411	0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2015.00000	2101	0.48	0.00	0.00
JFRA On 01/11/2007 jFra			8.22400	8.30300		0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4293.00000	4168	0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2185.00000	2266	0.52	0.00	0.00
JN02 On 04/08/2005 jNote			7.20300	7.28400		2.51	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		633.00000	330	2.51	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		4614.00000	5807	2.51	0.00	0.00
JN02 On 03/11/2005 jNote			7.32400	7.41500		2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		5247.00000	4488	2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		6810.00000	7738	2.79	0.00	0.00
JN05 On 04/08/2005 jNote			7.88500	7.94100		5.80	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		3578.00000	2555	5.80	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		6015.00000	7310	5.80	0.00	0.00
JN05 On 03/11/2005 jNote			7.96600	8.02500		6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		13406.00000	12151	6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		12379.00000	13555	6.00	0.00	0.00
JN10 On 04/08/2005 jNote			8.12500	8.18300		9.28	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		15320.00000	12294	9.28	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		2810.00000	3727	9.28	0.00	0.00
JN10 On 03/11/2005 jNote			8.16600	8.22600		9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		29035.00000	26533	9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		13629.00000	15187	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			6.66800	6.66800		0.00	0.00	0.00
JROD On 31/08/2005 jRod			6.74800	6.75000		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.85700	6.85900		0.00	0.00	0.00
JROD On 31/10/2005 jRod			6.84500	6.84700		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.88000	6.88200		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.91100	6.91300		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.87400	6.87500		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.89800	6.89900		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.93000	6.93200		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.90700	6.90900		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.93900	6.94000		0.00	0.00	0.00
R152 On 04/08/2005 Bond Future			7.11300	7.13800		0.48	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		3365.00000	3503	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			7.15100	7.19300		0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		258.00000	287	0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1639.00000	1538	0.34	0.00	0.00
R153 On 04/08/2005 Bond Future			7.73800	7.81400		5.50	0.00	1.00
R153 On 04/08/2005 Bond Future	7.75	Call		4293.00000	5759	5.50	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		7274.00000	5199	5.50	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Call		20772.00000	23972	6.05	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Put		707.00000	366	6.05	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Call		42584.00000	46107	6.60	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Put		29.00000	10	6.60	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Call		53600.00000	57140	6.60	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Put		3.00000	1	6.60	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Call		64507.00000	68048	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			7.78200	7.86300		5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		11509.00000	13130	5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		16532.00000	14555	5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Call		17778.00000	19837	5.53	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		11723.00000	10185	5.53	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Call		33501.00000	36241	6.08	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		5677.00000	4819	6.08	0.00	0.00
R157 On 04/08/2005 Bond Future			8.09700	8.17300		9.00	0.00	1.00
R157 On 04/08/2005 Bond Future	8.25	Call		14276.00000	18067	9.41	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Put		7832.00000	5221	9.41	0.00	200.00
R157 On 04/08/2005 Bond Future	8.00	Call		4644.00000	6446	9.00	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		19275.00000	14676	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		47894.00000	53977	10.22	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		610.00000	291	10.22	0.00	400.00
R157 On 04/08/2005 Bond Future	9.00	Call		67194.00000	73521	10.62	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		124.00000	49	10.62	0.00	500.00
R157 On 04/08/2005 Bond Future	9.25	Call		86468.00000	92854	11.02	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Put		22.00000	7	11.02	0.00	100.00
R157 On 04/08/2005 Bond Future	7.75	Call		859.00000	1320	8.68	0.00	200.00
R157 On 04/08/2005 Bond Future	7.75	Put		37018.00000	31077	8.68	0.00	0.00
R157 On 03/11/2005 Bond Future			8.13800	8.21700		9.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		18693.00000	21315	9.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		36650.00000	32773	9.00	0.00	0.00
R186 On 04/08/2005 Bond Future			7.71300	7.78400		12.80	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		165.00000	293	11.87	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		69900.00000	61078	11.87	0.00	0.00
R186 On 03/11/2005 Bond Future			7.72800	7.80000		12.80	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		9987.00000	11934	11.88	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		81277.00000	74223	11.88	0.00	0.00
R194 On 04/08/2005 Bond Future			7.41300	7.51500		3.10	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		2756.00000	3986	3.29	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		3111.00000	1920	3.29	0.00	0.00
R194 On 03/11/2005 Bond Future			7.45300	7.56700		3.10	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		6434.00000	7626	3.10	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		7878.00000	6612	3.10	0.00	0.00
R201 On 04/08/2005 Bond Future			8.11200	8.18300		9.20	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		3212.00000	4435	9.20	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		15398.00000	11915	9.20	0.00	0.00
R201 On 03/11/2005 Bond Future			8.15100	8.22400		9.20	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		14015.00000	15886	8.88	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		28632.00000	25768	8.88	0.00	0.00
R203 On 04/08/2005 Bond Future			8.13600	8.20700		10.47	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		3074.00000	4323	10.47	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		18970.00000	14805	10.47	0.00	0.00
R203 On 03/11/2005 Bond Future			8.17000	8.24300		10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		15644.00000	17767	10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		34041.00000	30685	10.80	0.00	0.00
R204 On 04/08/2005 Bond Future			8.12100	8.19200		11.83	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Call		11972.00000	15228	11.83	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Put		7376.00000	4967	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			8.15100	8.22400		11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		26537.00000	29537	11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		24501.00000	21756	11.73	0.00	0.00
R207 On 04/08/2005 Bond Future			8.08500	8.15700		0.00	0.00	0.00
R207 On 04/08/2005 Bond Future	8.00	Call		406.00000	1215	0.00	0.00	0.00
R207 On 04/08/2005 Bond Future	8.00	Put		12999.00000	8061	0.00	0.00	0.00
R207 On 03/11/2005 Bond Future			8.11100	8.18500		0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Call		4525.00000	6398	0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Put		19215.00000	15251	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