

Daily MTM Report

Daily summary for 25/07/2005

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			7.09500	7.09000			0.00	0.00
R153 On 31/08/2010 Bond			7.70500	7.73000			0.00	0.00
R157 On 15/09/2015 Bond			8.05500	8.08000			0.00	0.00
R186 On 21/12/2026 Bond			7.67500	7.70000			0.00	0.00
R194 On 28/02/2008 Bond			7.37000	7.40000			0.00	0.00
R201 On 21/12/2014 Bond			8.07000	8.09500			0.00	0.00
R203 On 15/09/2017 Bond			8.09000	8.11500			0.00	0.00
R204 On 21/12/2018 Bond			8.07500	8.10000			0.00	0.00
R207 On 15/01/2020 Bond			8.04000	8.06500			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			222.56700	222.27000		11.40	0.00	17.00
GOVI On 04/08/2005 jGovi	224.00	Call		11735.00000	10609	11.40	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		29035.00000	24939	11.40	0.00	0.00
GOVI On 03/11/2005 jGovi			226.46700	226.16700		6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		23235.00000	24053	6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		41565.00000	39383	6.53	0.00	0.00
J152 On 28/02/2006 jSwap			7.15900	7.16400		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.69300	7.71500		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.05700	8.08000		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.62100	7.64600		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.38200	7.40700		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.05500	8.08000		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.05400	8.07800		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.05600	8.08100		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.65800	8.68400		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			7.02600	7.02900		0.19	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Call		11.00000	5	0.19	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		551.00000	554	0.19	0.00	0.00
JFRA On 03/11/2005 jFra			6.78600	6.78900		0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		177.00000	169	0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1307.00000	1307	0.27	0.00	0.00
JFRA On 02/02/2006 jFra			6.83200	6.84000		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		588.00000	574	0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1593.00000	1599	0.35	0.00	0.00
JFRA On 04/05/2006 jFra			6.94300	6.97000		0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1298.00000	1259	0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1372.00000	1399	0.38	0.00	0.00
JFRA On 03/08/2006 jFra			7.15700	7.18600		0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1839.00000	1794	0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1384.00000	1410	0.40	0.00	0.00
JFRA On 02/11/2006 jFra			7.37000	7.39700		0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2342.00000	2298	0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1370.00000	1392	0.40	0.00	0.00
JFRA On 01/02/2007 jFra			7.59600	7.62700		0.40	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		2129.00000	2084	0.40	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1818.00000	1849	0.40	0.00	0.00
JFRA On 03/05/2007 jFra			7.83900	7.87300		0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2757.00000	2706	0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1845.00000	1877	0.43	0.00	0.00
JFRA On 02/08/2007 jFra			7.96500	8.03800		0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3412.00000	3305	0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2097.00000	2168	0.48	0.00	0.00
JFRA On 01/11/2007 jFra			8.15100	8.22900		0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4174.00000	4047	0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2258.00000	2337	0.52	0.00	0.00
JN02 On 04/08/2005 jNote			7.18100	7.20100		2.51	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		286.00000	147	2.51	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		5814.00000	6041	2.51	0.00	0.00
JN02 On 03/11/2005 jNote			7.29300	7.32200		2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		4444.00000	4150	2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		7734.00000	7962	2.79	0.00	0.00
JN05 On 04/08/2005 jNote			7.85500	7.88900		5.80	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		2460.00000	1564	5.80	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		7049.00000	7563	5.80	0.00	0.00
JN05 On 03/11/2005 jNote			7.93600	7.96900		6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		12148.00000	11324	6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		13429.00000	13967	6.00	0.00	0.00
JN10 On 04/08/2005 jNote			8.08500	8.12200		9.28	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		11919.00000	9462	9.28	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		3558.00000	3628	9.28	0.00	0.00
JN10 On 03/11/2005 jNote			8.12400	8.16200		9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		26280.00000	24526	9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		15208.00000	16038	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	6.51700		0.00	0.00	0.00
JROD On 31/08/2005 jRod			6.73700	6.59900		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.84500	6.70600		0.00	0.00	0.00
JROD On 31/10/2005 jRod			6.84000	6.76900		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.87400	6.80300		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.90300	6.83400		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.86700	6.82400		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.88900	6.84700		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.91800	6.87900		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.89600	6.86800		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.92600	6.89800		0.00	0.00	0.00
R152 On 04/08/2005 Bond Future			7.10400	7.09800		0.48	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		3586.00000	3553	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			7.14200	7.13000		0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		301.00000	283	0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1486.00000	1505	0.34	0.00	0.00
R153 On 04/08/2005 Bond Future			7.71200	7.73700		5.50	0.00	1.00
R153 On 04/08/2005 Bond Future	7.75	Call		5584.00000	5570	5.50	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		4978.00000	3796	5.50	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Call		23957.00000	24939	6.05	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Put		304.00000	119	6.05	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Call		46150.00000	47312	6.60	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Put		7.00000	1	6.60	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Call		57186.00000	58354	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		68095.00000	69263	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			7.75500	7.78200		5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		13064.00000	13461	5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		14489.00000	13683	5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Call		19770.00000	20312	5.53	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		10118.00000	9457	5.53	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Call		36186.00000	36981	6.08	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		4764.00000	4357	6.08	0.00	0.00
R157 On 04/08/2005 Bond Future			8.06100	8.08700		9.00	0.00	1.00
R157 On 04/08/2005 Bond Future	8.00	Call		6419.00000	6143	9.00	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		13804.00000	11327	9.00	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Call		18328.00000	18940	9.41	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Put		4638.00000	3048	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		54744.00000	56797	10.22	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		213.00000	64	10.22	0.00	400.00
R157 On 04/08/2005 Bond Future	9.00	Call		74349.00000	76524	10.62	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		32.00000	6	10.62	0.00	500.00
R157 On 04/08/2005 Bond Future	9.25	Call		93697.00000	95894	11.02	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Put		4.00000	0	11.02	0.00	100.00
R157 On 04/08/2005 Bond Future	7.75	Call		1247.00000	956	8.68	0.00	200.00
R157 On 04/08/2005 Bond Future	7.75	Put		30159.00000	27666	8.68	0.00	0.00
R157 On 03/11/2005 Bond Future			8.10100	8.12700		9.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		21593.00000	22185	9.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		32142.00000	30583	9.00	0.00	0.00
R186 On 04/08/2005 Bond Future			7.67800	7.70300		12.80	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		260.00000	149	11.87	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		59778.00000	56488	11.87	0.00	0.00
R186 On 03/11/2005 Bond Future			7.69200	7.71700		12.80	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		12149.00000	12557	11.88	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		73055.00000	70310	11.88	0.00	0.00
R194 On 04/08/2005 Bond Future			7.37700	7.40700		3.10	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		3976.00000	4135	3.29	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		1768.00000	1213	3.29	0.00	0.00
R194 On 03/11/2005 Bond Future			7.41300	7.44700		3.10	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		7660.00000	7953	3.10	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		6516.00000	6074	3.10	0.00	0.00
R201 On 04/08/2005 Bond Future			8.07600	8.10200		9.20	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		4414.00000	4203	9.20	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		11229.00000	9286	9.20	0.00	0.00
R201 On 03/11/2005 Bond Future			8.11300	8.14000		9.20	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		16101.00000	16591	8.88	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		25268.00000	23998	8.88	0.00	0.00
R203 On 04/08/2005 Bond Future			8.09500	8.12100		10.47	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		4415.00000	4162	10.47	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		13748.00000	11499	10.47	0.00	0.00
R203 On 03/11/2005 Bond Future			8.12800	8.15400		10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		18174.00000	18699	10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		29885.00000	28446	10.80	0.00	0.00
R204 On 04/08/2005 Bond Future			8.08000	8.10500		11.83	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Call		15814.00000	16371	11.83	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Put		4270.00000	2818	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			8.10900	8.13500		11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		30132.00000	30954	11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		21085.00000	19846	11.73	0.00	0.00
R207 On 04/08/2005 Bond Future			8.04500	8.06900		0.00	0.00	0.00
R207 On 04/08/2005 Bond Future	8.00	Call		1427.00000	1618	0.00	0.00	0.00
R207 On 04/08/2005 Bond Future	8.00	Put		6990.00000	5252	0.00	0.00	0.00
R207 On 03/11/2005 Bond Future			8.07000	8.09500		0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Call		6833.00000	7490	0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Put		14416.00000	13086	0.00	0.00	0.00
Total for Derivatives:							0.00	1,919.00

Grand Total: 0.00 1,919.00