

Daily MTM Report

Daily summary for 27/07/2005

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	7.09600			0.00	0.00
R153 On 31/08/2010 Bond			7.61000	7.72000			0.00	0.00
R157 On 15/09/2015 Bond			7.95000	8.07000			0.00	0.00
R186 On 21/12/2026 Bond			7.60500	7.69500			0.00	0.00
R194 On 28/02/2008 Bond			7.27000	7.37000			0.00	0.00
R201 On 21/12/2014 Bond			7.96500	8.08500			0.00	0.00
R203 On 15/09/2017 Bond			7.98500	8.10000			0.00	0.00
R204 On 21/12/2018 Bond			7.97000	8.09000			0.00	0.00
R207 On 15/01/2020 Bond			7.93800	8.05900			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			223.62900	222.41000		11.40	17.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Call		9238.00000	13290	11.40	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		25138.00000	17000	11.40	0.00	0.00
GOVI On 03/11/2005 jGovi			227.54600	226.30700		6.53	463.00	463.00
GOVI On 03/11/2005 jGovi	228.00	Call		23222.00000	28665	6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		40152.00000	33205	6.53	0.00	0.00
J152 On 28/02/2006 jSwap			7.16000	7.15900		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.60600	7.70700		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.95500	8.07000		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.55400	7.64100		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.29500	7.38100		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.95100	8.06900		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.95400	8.06300		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.95200	8.07100		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.55100	8.67600		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			7.02000	7.02400		0.19	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Call		4.00000	2	0.19	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		558.00000	565	0.19	0.00	0.00
JFRA On 03/11/2005 jFra			6.70100	6.77800		0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		163.00000	126	0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1320.00000	1472	0.27	0.00	0.00
JFRA On 02/02/2006 jFra			6.74600	6.83300		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		573.00000	501	0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1595.00000	1736	0.35	0.00	0.00
JFRA On 04/05/2006 jFra			6.85800	6.95000		0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1265.00000	1157	0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1388.00000	1505	0.38	0.00	0.00
JFRA On 03/08/2006 jFra			7.06100	7.17600		0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1817.00000	1667	0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1386.00000	1517	0.40	0.00	0.00
JFRA On 02/11/2006 jFra			7.27800	7.38400		0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2316.00000	2166	0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1376.00000	1486	0.40	0.00	0.00
JFRA On 01/02/2007 jFra			7.51100	7.61500		0.40	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		2106.00000	1975	0.40	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1825.00000	1948	0.40	0.00	0.00
JFRA On 03/05/2007 jFra			7.72900	7.89000		0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2774.00000	2555	0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1820.00000	1995	0.43	0.00	0.00
JFRA On 02/08/2007 jFra			7.78600	7.91400		0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3233.00000	3060	0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2221.00000	2360	0.48	0.00	0.00
JFRA On 01/11/2007 jFra			7.95400	8.11800		0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3995.00000	3748	0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2371.00000	2554	0.52	0.00	0.00
JN02 On 04/08/2005 jNote			7.10100	7.19300		2.51	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		134.00000	34	2.51	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		5806.00000	7402	2.51	0.00	0.00
JN02 On 03/11/2005 jNote			7.19200	7.30000		2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		4170.00000	3402	2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		7861.00000	9086	2.79	0.00	0.00
JN05 On 04/08/2005 jNote			7.74300	7.85000		5.80	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		1352.00000	451	5.80	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		7558.00000	11109	5.80	0.00	0.00
JN05 On 03/11/2005 jNote			7.81700	7.93000		6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		11148.00000	9082	6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		14039.00000	16658	6.00	0.00	0.00
JN10 On 04/08/2005 jNote			7.97900	8.09500		9.28	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		9625.00000	4787	9.28	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		3106.00000	6238	9.28	0.00	0.00
JN10 On 03/11/2005 jNote			8.01400	8.13500		9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		24850.00000	20356	9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		15610.00000	19395	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			6.72700	6.73400		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.83500	6.84200		0.00	0.00	0.00
JROD On 31/10/2005 jRod			6.83700	6.83800		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.87300	6.87300		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.90200	6.90200		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.86500	6.86600		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.88600	6.88800		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.91600	6.91700		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.89400	6.89600		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.92400	6.92500		0.00	0.00	0.00
R152 On 04/08/2005 Bond Future			7.10100	7.10500		0.48	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		3547.00000	3569	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			7.13700	7.14300		0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		279.00000	281	0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1504.00000	1487	0.34	0.00	0.00
R153 On 04/08/2005 Bond Future			7.61400	7.72700		5.50	0.00	1.00
R153 On 04/08/2005 Bond Future	7.75	Call		4948.00000	8085	5.50	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		3874.00000	1719	5.50	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Call		24219.00000	29429	6.05	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Put		99.00000	17	6.05	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Call		46611.00000	51903	6.60	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Put		1.00000	0	6.60	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Call		57653.00000	62945	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		68562.00000	73855	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			7.65100	7.77000		5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		13060.00000	15789	5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		13951.00000	11366	5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Call		19829.00000	23199	5.53	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		9643.00000	7699	5.53	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Call		36391.00000	40691	6.08	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		4435.00000	3421	6.08	0.00	0.00
R157 On 04/08/2005 Bond Future			7.95400	8.07600		9.00	0.00	2.00
R157 On 04/08/2005 Bond Future	8.00	Call		5227.00000	9737	9.00	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		11681.00000	5810	9.00	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Call		17619.00000	25978	9.41	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Put		2997.00000	976	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		55510.00000	65849	10.22	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		48.00000	6	10.22	0.00	400.00
R157 On 04/08/2005 Bond Future	9.00	Call		75251.00000	85629	10.62	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		3.00000	0	10.62	0.00	500.00
R157 On 04/08/2005 Bond Future	9.25	Call		94623.00000	105004	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		675.00000	1700	8.68	0.00	200.00
R157 On 04/08/2005 Bond Future	7.75	Put		28657.00000	19300	8.68	0.00	0.00
R157 On 03/11/2005 Bond Future			7.98900	8.11600		9.00	0.00	1.00
R157 On 03/11/2005 Bond Future	8.00	Call		21492.00000	26458	9.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		31131.00000	25540	9.00	0.00	0.00
R186 On 04/08/2005 Bond Future			7.60700	7.69800		12.80	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		75.00000	197	11.87	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		58957.00000	47442	11.87	0.00	0.00
R186 On 03/11/2005 Bond Future			7.61900	7.71200		12.80	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		11787.00000	14836	11.88	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		72064.00000	63315	11.88	0.00	0.00
R194 On 04/08/2005 Bond Future			7.27400	7.37600		3.10	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		4043.00000	5825	3.29	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		1097.00000	448	3.29	0.00	0.00
R194 On 03/11/2005 Bond Future			7.29800	7.41300		3.10	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		7918.00000	9314	3.10	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		6040.00000	4946	3.10	0.00	0.00
R201 On 04/08/2005 Bond Future			7.96900	8.09100		9.20	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		3530.00000	6869	9.20	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		9613.00000	4787	9.20	0.00	0.00
R201 On 03/11/2005 Bond Future			8.00200	8.12900		9.20	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		16027.00000	19880	8.88	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		24477.00000	20011	8.88	0.00	0.00
R203 On 04/08/2005 Bond Future			7.98800	8.10500		10.47	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		3568.00000	6985	10.47	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		11673.00000	6053	10.47	0.00	0.00
R203 On 03/11/2005 Bond Future			8.01800	8.13800		10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		18251.00000	22428	10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		28754.00000	23807	10.80	0.00	0.00
R204 On 04/08/2005 Bond Future			7.97300	8.09500		11.83	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Call		15143.00000	23073	11.83	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Put		2796.00000	857	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			7.99900	8.12400		11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		30143.00000	36069	11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		20225.00000	16175	11.73	0.00	0.00
R207 On 04/08/2005 Bond Future			7.94000	8.06300		0.00	0.00	0.00
R207 On 04/08/2005 Bond Future	8.00	Call		1073.00000	5877	0.00	0.00	0.00
R207 On 04/08/2005 Bond Future	8.00	Put		6154.00000	1002	0.00	0.00	0.00
R207 On 03/11/2005 Bond Future			7.96200	8.08900		0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Call		6830.00000	11589	0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Put		13937.00000	8532	0.00	0.00	0.00
Total for Derivatives:							480.00	2,367.00

Grand Total: 480.00 2,367.00