



Daily MTM Report

Daily summary for 12/09/2005

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			7.15500	7.18100			0.00	0.00
R153 On 31/08/2010 Bond			7.81000	7.73500			0.00	0.00
R157 On 15/09/2015 Bond			8.11500	8.03000			0.00	0.00
R186 On 21/12/2026 Bond			7.80000	7.70000			0.00	0.00
R194 On 28/02/2008 Bond			7.49000	7.43000			0.00	0.00
R201 On 21/12/2014 Bond			8.09500	8.01000			0.00	0.00
R203 On 15/09/2017 Bond			8.10500	8.02000			0.00	0.00
R204 On 21/12/2018 Bond			8.10500	8.02000			0.00	0.00
R207 On 15/01/2020 Bond			8.09000	8.00300			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 03/11/2005 jGovi			225.63700		226.59100		6.53	0.00	463.00
GOVI On 03/11/2005 jGovi	228.00	Call			16610.00000	12438	6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put			30700.00000	36068	6.53	0.00	0.00
GOVI On 02/02/2006 jGovi			229.65500		230.64200		0.00	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Call			32378.00000	27002	0.00	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put			25958.00000	30452	0.00	0.00	0.00
J152 On 28/02/2006 jSwap			18.23800		18.23400		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			9.12300		9.04700		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.09200		8.01300		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.74700		7.64600		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.87500		9.81600		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.05800		7.97700		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.05100		7.97200		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.06900		7.98800		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.69300		8.60700		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			6.98600		7.00400		0.00	0.00	0.00
JFRA On 03/11/2005 jFra			6.96900		6.97500		0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call			164.00000	151	0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put			838.00000	839	0.27	0.00	0.00
JFRA On 02/02/2006 jFra			6.87900		6.87500		0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call			492.00000	487	0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put			1411.00000	1396	0.35	0.00	0.00
JFRA On 04/05/2006 jFra			6.98100		6.97700		0.38	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JFRA On 04/05/2006 jFra	7.00	Call		1187.00000	1184	0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1244.00000	1231	0.38	0.00	0.00
JFRA On 03/08/2006 jFra			7.14400	7.11300		0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1636.00000	1670	0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1359.00000	1317	0.40	0.00	0.00
JFRA On 02/11/2006 jFra			7.35700	7.32100		0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2139.00000	2184	0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1353.00000	1310	0.40	0.00	0.00
JFRA On 01/02/2007 jFra			7.51200	7.48300		0.40	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1861.00000	1891	0.40	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1902.00000	1861	0.40	0.00	0.00
JFRA On 03/05/2007 jFra			7.83600	7.82000		0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2599.00000	2615	0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1816.00000	1793	0.43	0.00	0.00
JFRA On 02/08/2007 jFra			7.91900	7.87900		0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3103.00000	3152	0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2176.00000	2127	0.48	0.00	0.00
JFRA On 01/11/2007 jFra			8.01500	7.97600		0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3697.00000	3750	0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2446.00000	2396	0.52	0.00	0.00
JN02 On 03/11/2005 jNote			7.31000	7.29100		2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		2667.00000	2679	2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		6523.00000	6191	2.79	0.00	0.00
JN02 On 02/02/2006 jNote			7.44300	7.41900		0.00	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		14224.00000	14338	0.00	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		11091.00000	10751	0.00	0.00	0.00
JN05 On 03/11/2005 jNote			7.87700	7.85000		6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		6542.00000	6738	6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		12742.00000	11820	6.00	0.00	0.00
JN05 On 02/02/2006 jNote			7.96200	7.93300		0.00	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		16697.00000	17281	0.00	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		9155.00000	8549	0.00	0.00	0.00
JN10 On 03/11/2005 jNote			8.08600	8.05000		9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		16574.00000	17508	9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		13141.00000	11611	9.57	0.00	0.00
JN10 On 02/02/2006 jNote			8.12700	8.08900		0.00	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		15858.00000	17253	0.00	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		9764.00000	8568	0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.68200	6.54300		0.00	0.00	0.00
JROD On 31/10/2005 jRod			6.77500	6.64800		0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JROD On 30/11/2005 jRod			6.87200	6.74800		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.85100	6.79000		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.90600	6.84400		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.96300	6.89600		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.92700	6.88000		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.96700	6.91800		0.00	0.00	0.00
JROD On 31/05/2006 jRod			7.01400	6.96500		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.97500	6.93800		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.01000	6.97400		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.04800	7.01200		0.00	0.00	0.00
R152 On 03/11/2005 Bond Future			7.19200	7.21500		0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		101.00000	103	0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1551.00000	1481	0.34	0.00	0.00
R153 On 03/11/2005 Bond Future			7.76500	7.76500		4.75	4.00	389.00
R153 On 03/11/2005 Bond Future	7.75	Call		9258.00000	8993	5.03	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		9926.00000	9661	5.03	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Call		53888.00000	53824	6.40	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Put		442.00000	378	6.40	0.00	5.00
R153 On 03/11/2005 Bond Future	8.00	Call		16118.00000	15863	5.30	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		5709.00000	5454	5.30	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Call		33838.00000	33686	5.85	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		1659.00000	1507	5.85	0.00	0.00
R153 On 02/02/2006 Bond Future			7.89300	7.80700		4.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Call		9455.00000	8034	4.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		22526.00000	24734	4.75	0.00	0.00
R157 On 03/11/2005 Bond Future			8.14300	8.05500		8.38	0.00	3.00
R157 On 03/11/2005 Bond Future	8.00	Call		15809.00000	12166	8.38	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		20391.00000	24036	8.38	0.00	0.00
R157 On 02/02/2006 Bond Future			8.18400	8.09200		8.48	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		26649.00000	22984	8.48	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		34140.00000	37911	8.48	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Call		17206.00000	14407	8.11	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		45341.00000	49978	8.11	0.00	0.00
R186 On 03/11/2005 Bond Future			7.81200	7.71000		12.27	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		5436.00000	3239	11.72	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		65460.00000	76020	11.72	0.00	0.00
R186 On 02/02/2006 Bond Future			7.82700	7.72200		13.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		30520.00000	25034	13.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		58737.00000	66275	13.03	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 03/11/2005 Bond Future			7.52800	7.46300		2.52	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		4874.00000	4042	2.69	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		4075.00000	4645	2.69	0.00	0.00
R194 On 02/02/2006 Bond Future			7.57900	7.50000		2.39	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		4452.00000	3824	2.39	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		9298.00000	10196	2.39	0.00	0.00
R201 On 03/11/2005 Bond Future			8.12000	8.03300		8.33	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		12875.00000	9943	8.33	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		15045.00000	17806	8.33	0.00	0.00
R201 On 02/02/2006 Bond Future			8.15600	8.06400		8.73	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		13675.00000	11417	8.35	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		34099.00000	37729	8.35	0.00	0.00
R203 On 03/11/2005 Bond Future			8.12700	8.04000		10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		15726.00000	12292	10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		18786.00000	21963	10.80	0.00	0.00
R203 On 02/02/2006 Bond Future			8.16000	8.06900		10.80	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		26046.00000	22588	10.80	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		31247.00000	34592	10.80	0.00	0.00
R204 On 03/11/2005 Bond Future			8.12500	8.03800		11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		28087.00000	23282	11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		11320.00000	13443	11.73	0.00	0.00
R204 On 02/02/2006 Bond Future			8.15300	8.06300		11.73	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		27393.00000	23773	11.73	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		32382.00000	35831	11.73	0.00	0.00
R207 On 03/11/2005 Bond Future			8.10700	8.01800		0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Call		6726.00000	3717	0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Put		8170.00000	12252	0.00	0.00	0.00
R207 On 02/02/2006 Bond Future			8.13200	8.04000		0.00	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		10346.00000	7219	0.00	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		13520.00000	17638	0.00	0.00	0.00
Total for Derivatives:							4.00	1,360.00

Contract Details

Strike

Call/
Put

MTM Yield

Previous
MTM

Premium on
Option

Volatility

Traded Value

Open Interest

Grand Total:

4.00

1,360.00