



# Daily MTM Report

Daily summary for 13/09/2005

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			7.15200	7.15500			0.00	0.00
R153 On 31/08/2010 Bond			7.80000	7.81000			0.00	0.00
R157 On 15/09/2015 Bond			8.10000	8.11500			0.00	0.00
R186 On 21/12/2026 Bond			7.78500	7.80000			0.00	0.00
R194 On 28/02/2008 Bond			7.48000	7.49000			0.00	0.00
R201 On 21/12/2014 Bond			8.08500	8.09500			0.00	0.00
R203 On 15/09/2017 Bond			8.09000	8.10500			0.00	0.00
R204 On 21/12/2018 Bond			8.09000	8.10500			0.00	0.00
R207 On 15/01/2020 Bond			8.07400	8.09000			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 03/11/2005 jGovi			225.79000	225.63700		6.53	0.00	463.00
GOVI On 03/11/2005 jGovi	228.00	Call		12438.00000	12768	6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		36068.00000	34868	6.53	0.00	0.00
GOVI On 02/02/2006 jGovi			229.80800	229.65500		0.00	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Call		27002.00000	27653	0.00	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		30452.00000	29573	0.00	0.00	0.00
J152 On 28/02/2006 jSwap			18.23900	18.23800		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			9.11400	9.12300		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.07600	8.09200		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.73100	7.74700		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.86700	9.87500		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.04800	8.05800		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.03700	8.05100		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.05500	8.06900		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.67700	8.69300		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			6.98600	6.98600		0.00	0.00	0.00
JFRA On 03/11/2005 jFra			6.97200	6.96900		0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		151.00000	149	0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		839.00000	831	0.27	0.00	0.00
JFRA On 02/02/2006 jFra			6.88800	6.87900		0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		487.00000	492	0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1396.00000	1379	0.35	0.00	0.00
JFRA On 04/05/2006 jFra			6.98800	6.98100		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		1184.00000	1190	0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1231.00000	1220	0.38	0.00	0.00
JFRA On 03/08/2006 jFra			7.15500	7.14400		0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1670.00000	1682	0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1317.00000	1302	0.40	0.00	0.00
JFRA On 02/11/2006 jFra			7.38500	7.35700		0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2184.00000	2222	0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1310.00000	1279	0.40	0.00	0.00
JFRA On 01/02/2007 jFra			7.55700	7.51200		0.40	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1891.00000	1945	0.40	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1861.00000	1805	0.40	0.00	0.00
JFRA On 03/05/2007 jFra			7.87700	7.83600		0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2615.00000	2669	0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1793.00000	1748	0.43	0.00	0.00
JFRA On 02/08/2007 jFra			7.94200	7.91900		0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3152.00000	3182	0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2127.00000	2101	0.48	0.00	0.00
JFRA On 01/11/2007 jFra			8.00900	8.01500		0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3750.00000	3739	0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2396.00000	2401	0.52	0.00	0.00
JN02 On 03/11/2005 jNote			7.33000	7.31000		2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		2679.00000	2781	2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		6191.00000	5917	2.79	0.00	0.00
JN02 On 02/02/2006 jNote			7.46200	7.44300		0.00	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		14338.00000	14490	0.00	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		10751.00000	10543	0.00	0.00	0.00
JN05 On 03/11/2005 jNote			7.89500	7.87700		6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		6738.00000	6960	6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		11820.00000	11297	6.00	0.00	0.00
JN05 On 02/02/2006 jNote			7.98000	7.96200		0.00	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		17281.00000	17689	0.00	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		8549.00000	8219	0.00	0.00	0.00
JN10 On 03/11/2005 jNote			8.11000	8.08600		9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		17508.00000	18301	9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		11611.00000	10766	9.57	0.00	0.00
JN10 On 02/02/2006 jNote			8.14800	8.12700		0.00	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		17253.00000	18084	0.00	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		8568.00000	7975	0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.68000	6.68200		0.00	0.00	0.00
JROD On 31/10/2005 jRod			6.77200	6.77500		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			6.86800	6.87200		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.84900	6.85100		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.90400	6.90600		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.96200	6.96300		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.92700	6.92700		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.96700	6.96700		0.00	0.00	0.00
JROD On 31/05/2006 jRod			7.01300	7.01400		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.97400	6.97500		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.00900	7.01000		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.04700	7.04800		0.00	0.00	0.00
R152 On 03/11/2005 Bond Future			7.18700	7.19200		0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		103.00000	102	0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1481.00000	1465	0.34	0.00	0.00
R153 On 03/11/2005 Bond Future			7.76500	7.76500		4.75	2.00	387.00
R153 On 03/11/2005 Bond Future	7.75	Call		8993.00000	8903	5.03	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		9661.00000	9571	5.03	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Call		53824.00000	53804	6.40	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Put		378.00000	358	6.40	0.00	5.00
R153 On 03/11/2005 Bond Future	8.00	Call		15863.00000	15776	5.30	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		5454.00000	5367	5.30	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Call		33686.00000	33636	5.85	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		1507.00000	1457	5.85	0.00	0.00
R153 On 02/02/2006 Bond Future			7.88200	7.89300		4.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Call		8034.00000	8142	4.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		24734.00000	24379	4.75	0.00	0.00
R157 On 03/11/2005 Bond Future			8.12700	8.14300		8.38	0.00	3.00
R157 On 03/11/2005 Bond Future	8.00	Call		12166.00000	12537	8.38	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		24036.00000	23086	8.38	0.00	0.00
R157 On 02/02/2006 Bond Future			8.16800	8.18400		8.48	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		22984.00000	23442	8.48	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		37911.00000	37080	8.48	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Call		14407.00000	14734	8.11	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		49978.00000	49016	8.11	0.00	0.00
R186 On 03/11/2005 Bond Future			7.79600	7.81200		12.27	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		3239.00000	3363	11.72	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		76020.00000	74155	11.72	0.00	0.00
R186 On 02/02/2006 Bond Future			7.81100	7.82700		13.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		25034.00000	25621	13.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		66275.00000	64890	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			7.51700	7.52800		2.52	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		4042.00000	4115	2.69	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		4645.00000	4481	2.69	0.00	0.00
R194 On 02/02/2006 Bond Future			7.56700	7.57900		2.39	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		3824.00000	3885	2.39	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		10196.00000	10025	2.39	0.00	0.00
R201 On 03/11/2005 Bond Future			8.10900	8.12000		8.33	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		9943.00000	10115	8.33	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		17806.00000	17261	8.33	0.00	0.00
R201 On 02/02/2006 Bond Future			8.14500	8.15600		8.73	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		11417.00000	11579	8.35	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		37729.00000	37189	8.35	0.00	0.00
R203 On 03/11/2005 Bond Future			8.11200	8.12700		10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		12292.00000	12613	10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		21963.00000	21148	10.80	0.00	0.00
R203 On 02/02/2006 Bond Future			8.14400	8.16000		10.80	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		22588.00000	23026	10.80	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		34592.00000	33838	10.80	0.00	0.00
R204 On 03/11/2005 Bond Future			8.10900	8.12500		11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		23282.00000	23876	11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		13443.00000	12768	11.73	0.00	0.00
R204 On 02/02/2006 Bond Future			8.13700	8.15300		11.73	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		23773.00000	24238	11.73	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		35831.00000	35044	11.73	0.00	0.00
R207 On 03/11/2005 Bond Future			8.09100	8.10700		0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Call		3717.00000	4077	0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Put		12252.00000	11343	0.00	0.00	0.00
R207 On 02/02/2006 Bond Future			8.11600	8.13200		0.00	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		7219.00000	7651	0.00	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		17638.00000	16815	0.00	0.00	0.00
<b>Total for Derivatives:</b>							<b>2.00</b>	<b>1,358.00</b>

Contract Details

Strike

Call/  
Put

MTM Yield

Previous  
MTM

Premium on  
Option

Volatility

Traded Value

Open Interest

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**Grand Total:**

**2.00**

**1,358.00**