

# Daily MTM Report

Daily summary for 20/09/2005

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			7.11400	7.15000			0.00	0.00
R153 On 31/08/2010 Bond			7.84000	7.89000			0.00	0.00
R157 On 15/09/2015 Bond			8.09000	8.14500			0.00	0.00
R186 On 21/12/2026 Bond			7.76500	7.83500			0.00	0.00
R194 On 28/02/2008 Bond			7.54500	7.59000			0.00	0.00
R201 On 21/12/2014 Bond			8.10000	8.15000			0.00	0.00
R203 On 15/09/2017 Bond			8.07500	8.13000			0.00	0.00
R204 On 21/12/2018 Bond			8.07000	8.12500			0.00	0.00
R207 On 15/01/2020 Bond			8.04700	8.10400			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			225.73400	225.09000		6.53	0.00	463.00
GOVI On 03/11/2005 jGovi	228.00	Call		9330.00000	11138	6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		38430.00000	33798	6.53	0.00	0.00
GOVI On 02/02/2006 jGovi			229.72300	229.09200		0.00	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Call		23643.00000	26521	0.00	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		32723.00000	29291	0.00	0.00	0.00
GOVI On 04/05/2006 jGovi			233.90000	233.28800		0.00	0.00	57.00
GOVI On 04/05/2006 jGovi	230.00	Call		55212.00000	59179	0.00	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		22332.00000	20179	0.00	0.00	0.00
GOVI On 03/08/2006 jGovi			238.21000	237.61700		0.00	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		91806.00000	96337	0.00	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		15636.00000	14237	0.00	0.00	0.00
GOVI On 02/11/2006 jGovi			242.66500	242.09000		0.00	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		131954.00000	136779	0.00	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		11054.00000	10129	0.00	0.00	0.00
J152 On 28/02/2006 jSwap			7.11700	7.09300		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.84600	7.89500		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.11100	8.16700		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.70800	7.78000		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.54900	7.59200		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.05700	8.10600		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.06800	8.12200		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.03200	8.08600		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.01900	8.07600		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			6.96800	6.98900		0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JFRA On 03/11/2005 jFra			6.99000	7.02200		0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		162.00000	138	0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		720.00000	775	0.27	0.00	0.00
JFRA On 02/02/2006 jFra			7.01300	7.02500		0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		598.00000	583	0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1149.00000	1164	0.35	0.00	0.00
JFRA On 04/05/2006 jFra			7.10600	7.14900		0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1380.00000	1321	0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1015.00000	1061	0.38	0.00	0.00
JFRA On 03/08/2006 jFra			7.26600	7.31600		0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1889.00000	1817	0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1116.00000	1165	0.40	0.00	0.00
JFRA On 02/11/2006 jFra			7.48000	7.53100		0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2425.00000	2346	0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1125.00000	1172	0.40	0.00	0.00
JFRA On 01/02/2007 jFra			7.62700	7.69000		0.40	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		2104.00000	2020	0.40	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1639.00000	1710	0.40	0.00	0.00
JFRA On 03/05/2007 jFra			7.98900	8.03700		0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2885.00000	2814	0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1573.00000	1619	0.43	0.00	0.00
JFRA On 02/08/2007 jFra			8.01900	8.07100		0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3351.00000	3276	0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1956.00000	2007	0.48	0.00	0.00
JFRA On 01/11/2007 jFra			7.94900	8.02700		0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3754.00000	3636	0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2369.00000	2456	0.52	0.00	0.00
JN02 On 03/11/2005 jNote			7.42000	7.46400		2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		3579.00000	3173	2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		4250.00000	4642	2.79	0.00	0.00
JN02 On 02/02/2006 jNote			7.54400	7.59300		0.00	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		15582.00000	15019	0.00	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		9220.00000	9566	0.00	0.00	0.00
JN05 On 03/11/2005 jNote			7.93200	7.97900		6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		7978.00000	6991	6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		8844.00000	9796	6.00	0.00	0.00
JN05 On 02/02/2006 jNote			8.01800	8.06500		0.00	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		19650.00000	18366	0.00	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		6713.00000	7346	0.00	0.00	0.00
JN10 On 03/11/2005 jNote			8.09700	8.14600		9.57	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JN10 On 03/11/2005 jNote	8.00	Call		18915.00000	16796	9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		8940.00000	10155	9.57	0.00	0.00
JN10 On 02/02/2006 jNote			8.13500	8.18500		0.00	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		19431.00000	17238	0.00	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		6827.00000	8022	0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.66800	6.66900		0.00	0.00	0.00
JROD On 31/10/2005 jRod			6.74700	6.75200		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.83300	6.85100		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.82900	6.84100		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.89300	6.89600		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.96800	6.95400		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.94500	6.92300		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.99800	6.96400		0.00	0.00	0.00
JROD On 31/05/2006 jRod			7.05700	7.01400		0.00	0.00	0.00
JROD On 30/06/2006 jRod			7.01400	6.97800		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.05500	7.01500		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.10400	7.05700		0.00	0.00	0.00
R152 On 03/11/2005 Bond Future			7.13700	7.18400		0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		86.00000	104	0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1439.00000	1311	0.34	0.00	0.00
R153 On 03/11/2005 Bond Future			7.87100	7.92300		4.70	0.00	263.00
R153 On 03/11/2005 Bond Future	8.00	Call		10284.00000	11546	4.95	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		6886.00000	5847	4.95	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		4819.00000	5600	4.70	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		12499.00000	10977	4.70	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Call		46750.00000	48970	5.95	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Put		315.00000	233	5.95	0.00	5.00
R153 On 03/11/2005 Bond Future	8.50	Call		26805.00000	28765	5.45	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		1637.00000	1295	5.45	0.00	0.00
R153 On 02/02/2006 Bond Future			7.92600	7.97800		4.70	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Call		5939.00000	6537	4.50	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		26213.00000	24626	4.50	0.00	0.00
R157 On 03/11/2005 Bond Future			8.11400	8.17000		8.00	0.00	3.00
R157 On 03/11/2005 Bond Future	8.00	Call		9458.00000	11075	8.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		23553.00000	20549	8.00	0.00	0.00
R157 On 02/02/2006 Bond Future			8.15600	8.21300		8.15	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		20174.00000	22024	8.15	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		37433.00000	34694	8.15	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Call		12195.00000	13521	7.82	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		50099.00000	46835	7.82	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 03/11/2005 Bond Future			7.77500	7.84600		11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		1766.00000	2457	11.24	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		78756.00000	70633	11.24	0.00	0.00
R186 On 02/02/2006 Bond Future			7.79000	7.86200		12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		21308.00000	24321	12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		66845.00000	60995	12.60	0.00	0.00
R194 On 03/11/2005 Bond Future			7.58200	7.63000		2.35	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		2526.00000	2904	2.51	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		5325.00000	4670	2.51	0.00	0.00
R194 On 02/02/2006 Bond Future			7.64800	7.69600		2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		2631.00000	2885	2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		11257.00000	10586	2.25	0.00	0.00
R201 On 03/11/2005 Bond Future			8.12200	8.17300		7.95	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		7161.00000	8291	7.95	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		18473.00000	16285	7.95	0.00	0.00
R201 On 02/02/2006 Bond Future			8.16000	8.21200		8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		9403.00000	10345	8.16	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		39278.00000	36911	8.16	0.00	0.00
R203 On 03/11/2005 Bond Future			8.09400	8.15000		10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		10465.00000	12045	10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		21875.00000	19216	10.80	0.00	0.00
R203 On 02/02/2006 Bond Future			8.12700	8.18400		10.80	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		21117.00000	22909	10.80	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		34906.00000	32453	10.80	0.00	0.00
R204 On 03/11/2005 Bond Future			8.08600	8.14300		11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		21216.00000	23791	11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		12802.00000	10854	11.73	0.00	0.00
R204 On 02/02/2006 Bond Future			8.11500	8.17200		11.73	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		22396.00000	24306	11.73	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		35938.00000	33387	11.73	0.00	0.00
R207 On 03/11/2005 Bond Future			8.06100	8.11900		0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Call		2989.00000	4474	0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Put		12474.00000	9353	0.00	0.00	0.00
R207 On 02/02/2006 Bond Future			8.08600	8.14500		0.00	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		6585.00000	8307	0.00	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		18021.00000	15113	0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b>Total for Derivatives:</b>							0.00	1,291.00

**Grand Total:** 0.00 1,291.00