



# Daily MTM Report

Daily summary for 01/09/2005

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			7.17700	7.18400			0.00	0.00
R153 On 31/08/2010 Bond			7.62500	7.72000			0.00	0.00
R157 On 15/09/2015 Bond			7.92000	8.01000			0.00	0.00
R186 On 21/12/2026 Bond			7.59500	7.69000			0.00	0.00
R194 On 28/02/2008 Bond			7.28000	7.37000			0.00	0.00
R201 On 21/12/2014 Bond			7.90000	7.99500			0.00	0.00
R203 On 15/09/2017 Bond			7.91500	8.01000			0.00	0.00
R204 On 21/12/2018 Bond			7.91500	8.00500			0.00	0.00
R207 On 15/01/2020 Bond			7.89800	7.98400			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			227.85700		226.71900		6.53	0.00	463.00
GOVI On 03/11/2005 jGovi	228.00	Call			18906.00000	23944	6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put			31716.00000	25374	6.53	0.00	0.00
GOVI On 02/02/2006 jGovi			231.93200		230.82800		0.00	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Call			34271.00000	40571	0.00	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put			25991.00000	21251	0.00	0.00	0.00
J152 On 28/02/2006 jSwap			18.19500		18.19500		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.94300		9.04000		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.91400		7.99700		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.54300		7.63900		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.67100		9.76200		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.87500		7.96600		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.87700		7.96600		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.88900		7.97600		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.50200		8.58900		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.00400		7.00400		0.00	0.00	0.00
JFRA On 03/11/2005 jFra			6.94700		6.94100		0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call			169.00000	170	0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put			926.00000	912	0.27	0.00	0.00
JFRA On 02/02/2006 jFra			6.85200		6.86600		0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call			509.00000	495	0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put			1450.00000	1470	0.35	0.00	0.00
JFRA On 04/05/2006 jFra			6.94700		6.97000		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		1202.00000	1172	0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1275.00000	1302	0.38	0.00	0.00
JFRA On 03/08/2006 jFra			7.07700	7.10900		0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1651.00000	1608	0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1384.00000	1419	0.40	0.00	0.00
JFRA On 02/11/2006 jFra			7.24200	7.30000		0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2128.00000	2047	0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1393.00000	1454	0.40	0.00	0.00
JFRA On 01/02/2007 jFra			7.43100	7.47700		0.40	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1870.00000	1813	0.40	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1926.00000	1982	0.40	0.00	0.00
JFRA On 03/05/2007 jFra			7.59200	7.74800		0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2518.00000	2315	0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1912.00000	2089	0.43	0.00	0.00
JFRA On 02/08/2007 jFra			7.67500	7.81700		0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3036.00000	2849	0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2261.00000	2421	0.48	0.00	0.00
JFRA On 01/11/2007 jFra			7.77900	7.96000		0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3691.00000	3428	0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2482.00000	2694	0.52	0.00	0.00
JN02 On 03/11/2005 jNote			7.20900	7.26500		2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		2813.00000	2432	2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		7154.00000	7807	2.79	0.00	0.00
JN02 On 02/02/2006 jNote			7.31500	7.39500		0.00	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		14370.00000	13561	0.00	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		11680.00000	12354	0.00	0.00	0.00
JN05 On 03/11/2005 jNote			7.78400	7.86100		6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		7434.00000	6143	6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		13180.00000	15087	6.00	0.00	0.00
JN05 On 02/02/2006 jNote			7.86500	7.94500		0.00	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		17359.00000	15438	0.00	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		9322.00000	10690	0.00	0.00	0.00
JN10 On 03/11/2005 jNote			7.98600	8.06200		9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		18169.00000	15390	9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		13915.00000	16356	9.57	0.00	0.00
JN10 On 02/02/2006 jNote			8.02400	8.10000		0.00	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		16662.00000	13786	0.00	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		9818.00000	12139	0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.71300	6.71900		0.00	0.00	0.00
JROD On 31/10/2005 jRod			6.82300	6.83000		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			6.92600	6.92900		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.87200	6.87200		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.91000	6.91100		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.95000	6.95200		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.90900	6.91000		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.94700	6.94500		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.99800	6.99100		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.96900	6.96000		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.01100	6.99700		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.05600	7.03700		0.00	0.00	0.00
R152 On 03/11/2005 Bond Future			7.20700	7.21600		0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		126.00000	128	0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1579.00000	1553	0.34	0.00	0.00
R153 On 03/11/2005 Bond Future			7.65400	7.76500		4.75	84.00	387.00
R153 On 03/11/2005 Bond Future	7.75	Call		10012.00000	12568	5.03	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		10680.00000	8280	5.03	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Call		54103.00000	58838	6.40	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Put		657.00000	435	6.40	0.00	5.00
R153 On 03/11/2005 Bond Future	8.00	Call		16850.00000	20176	5.30	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		6441.00000	4810	5.30	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Call		34299.00000	38617	5.85	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		2120.00000	1482	5.85	0.00	0.00
R153 On 02/02/2006 Bond Future			7.68800	7.79400		4.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Call		10095.00000	11854	4.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		22616.00000	19879	4.75	0.00	0.00
R157 On 03/11/2005 Bond Future			7.94500	8.04000		8.38	0.00	3.00
R157 On 03/11/2005 Bond Future	8.00	Call		17811.00000	21724	8.38	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		21146.00000	17121	8.38	0.00	0.00
R157 On 02/02/2006 Bond Future			7.97700	8.07400		8.48	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		28259.00000	32117	8.48	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		34289.00000	30236	8.48	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Call		18566.00000	21572	8.11	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		45240.00000	40333	8.11	0.00	0.00
R186 On 03/11/2005 Bond Future			7.60400	7.70100		12.27	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		6908.00000	9489	11.72	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		65797.00000	56049	11.72	0.00	0.00
R186 On 02/02/2006 Bond Future			7.61300	7.71200		13.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		32311.00000	37703	13.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		59277.00000	52182	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			7.30400	7.40200		2.52	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		5949.00000	7199	2.69	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		3833.00000	2961	2.69	0.00	0.00
R194 On 02/02/2006 Bond Future			7.32000	7.43000		2.39	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		5194.00000	6124	2.39	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		8686.00000	7484	2.39	0.00	0.00
R201 On 03/11/2005 Bond Future			7.92300	8.02100		8.33	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		14355.00000	17642	8.33	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		15736.00000	12556	8.33	0.00	0.00
R201 On 02/02/2006 Bond Future			7.95000	8.05100		8.73	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		14627.00000	17160	8.35	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		34215.00000	30228	8.35	0.00	0.00
R203 On 03/11/2005 Bond Future			7.93500	8.03300		10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		17337.00000	21100	10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		19862.00000	16102	10.80	0.00	0.00
R203 On 02/02/2006 Bond Future			7.96100	8.06100		10.80	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		27204.00000	30958	10.80	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		31803.00000	28003	10.80	0.00	0.00
R204 On 03/11/2005 Bond Future			7.93300	8.02500		11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		30128.00000	34989	11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		12321.00000	9772	11.73	0.00	0.00
R204 On 02/02/2006 Bond Future			7.95400	8.04900		11.73	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		28840.00000	32625	11.73	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		32723.00000	28961	11.73	0.00	0.00
R207 On 03/11/2005 Bond Future			7.91400	8.00200		0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Call		7936.00000	11927	0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Put		8096.00000	4988	0.00	0.00	0.00
R207 On 02/02/2006 Bond Future			7.93300	8.02300		0.00	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		11343.00000	15102	0.00	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		13170.00000	9753	0.00	0.00	0.00
<b>Total for Derivatives:</b>							<b>84.00</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:**

**84.00**

**1,358.00**