



Daily MTM Report

Daily summary for 09/09/2005

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			7.18100	7.18400			0.00	0.00
R153 On 31/08/2010 Bond			7.73500	7.77000			0.00	0.00
R157 On 15/09/2015 Bond			8.03000	8.06000			0.00	0.00
R186 On 21/12/2026 Bond			7.70000	7.73000			0.00	0.00
R194 On 28/02/2008 Bond			7.43000	7.45500			0.00	0.00
R201 On 21/12/2014 Bond			8.01000	8.04000			0.00	0.00
R203 On 15/09/2017 Bond			8.02000	8.05000			0.00	0.00
R204 On 21/12/2018 Bond			8.02000	8.05000			0.00	0.00
R207 On 15/01/2020 Bond			8.00300	8.03300			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			226.59100	226.23100		6.53	0.00	463.00
GOVI On 03/11/2005 jGovi	228.00	Call		15382.00000	16610	6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		33072.00000	30700	6.53	0.00	0.00
GOVI On 02/02/2006 jGovi			230.64200	230.27800		0.00	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Call		30543.00000	32378	0.00	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		27763.00000	25958	0.00	0.00	0.00
J152 On 28/02/2006 jSwap			18.23400	18.23400		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			9.04700	9.08300		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.01300	8.04000		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.64600	7.67600		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.81600	9.84100		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.97700	8.00600		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.97200	8.00100		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.98800	8.01700		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.60700	8.63700		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			6.97500	6.98100		0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		171.00000	164	0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		830.00000	838	0.27	0.00	0.00
JFRA On 02/02/2006 jFra			6.87500	6.88500		0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		503.00000	492	0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1398.00000	1411	0.35	0.00	0.00
JFRA On 04/05/2006 jFra			6.97700	6.98300		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		1197.00000	1187	0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1239.00000	1244	0.38	0.00	0.00
JFRA On 03/08/2006 jFra			7.11300	7.14900		0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1685.00000	1636	0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1320.00000	1359	0.40	0.00	0.00
JFRA On 02/11/2006 jFra			7.32100	7.36000		0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2196.00000	2139	0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1315.00000	1353	0.40	0.00	0.00
JFRA On 01/02/2007 jFra			7.48300	7.54700		0.40	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1941.00000	1861	0.40	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1826.00000	1902	0.40	0.00	0.00
JFRA On 03/05/2007 jFra			7.82000	7.80100		0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2575.00000	2599	0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1839.00000	1816	0.43	0.00	0.00
JFRA On 02/08/2007 jFra			7.87900	7.88100		0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3108.00000	3103	0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2176.00000	2176	0.48	0.00	0.00
JFRA On 01/11/2007 jFra			7.97600	7.98100		0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3707.00000	3697	0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2442.00000	2446	0.52	0.00	0.00
JN02 On 03/11/2005 jNote			7.29100	7.30900		2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		2825.00000	2667	2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		6350.00000	6523	2.79	0.00	0.00
JN02 On 02/02/2006 jNote			7.41900	7.43700		0.00	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		14445.00000	14224	0.00	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		10979.00000	11091	0.00	0.00	0.00
JN05 On 03/11/2005 jNote			7.85000	7.87300		6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		7004.00000	6542	6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		12251.00000	12742	6.00	0.00	0.00
JN05 On 02/02/2006 jNote			7.93300	7.95800		0.00	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		17349.00000	16697	0.00	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		8780.00000	9155	0.00	0.00	0.00
JN10 On 03/11/2005 jNote			8.05000	8.06900		9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		17404.00000	16574	9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		12671.00000	13141	9.57	0.00	0.00
JN10 On 02/02/2006 jNote			8.08900	8.10900		0.00	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		16689.00000	15858	0.00	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		9231.00000	9764	0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.54300	6.69300		0.00	0.00	0.00
JROD On 31/10/2005 jRod			6.64800	6.79500		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			6.74800	6.90100		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.79000	6.86800		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.84400	6.92000		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.89600	6.97400		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.88000	6.93100		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.91800	6.97000		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.96500	7.01800		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.93800	6.97900		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.97400	7.01400		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.01200	7.05400		0.00	0.00	0.00
R152 On 03/11/2005 Bond Future			7.21500	7.22100		0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		101.00000	101	0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1569.00000	1551	0.34	0.00	0.00
R153 On 03/11/2005 Bond Future			7.76500	7.76700		4.75	0.00	387.00
R153 On 03/11/2005 Bond Future	7.75	Call		9300.00000	9258	5.03	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		10058.00000	9926	5.03	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Call		53825.00000	53888	6.40	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Put		468.00000	442	6.40	0.00	5.00
R153 On 03/11/2005 Bond Future	8.00	Call		16143.00000	16118	5.30	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		5823.00000	5709	5.30	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Call		33810.00000	33838	5.85	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		1720.00000	1659	5.85	0.00	0.00
R153 On 02/02/2006 Bond Future			7.80700	7.84600		4.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Call		8906.00000	9455	4.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		23624.00000	22526	4.75	0.00	0.00
R157 On 03/11/2005 Bond Future			8.05500	8.08700		8.38	0.00	3.00
R157 On 03/11/2005 Bond Future	8.00	Call		14762.00000	15809	8.38	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		22001.00000	20391	8.38	0.00	0.00
R157 On 02/02/2006 Bond Future			8.09200	8.12400		8.48	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		25547.00000	26649	8.48	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		35631.00000	34140	8.48	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Call		16382.00000	17206	8.11	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		47110.00000	45341	8.11	0.00	0.00
R186 On 03/11/2005 Bond Future			7.71000	7.74000		12.27	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		4949.00000	5436	11.72	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		68746.00000	65460	11.72	0.00	0.00
R186 On 02/02/2006 Bond Future			7.72200	7.75300		13.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		29091.00000	30520	13.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		61174.00000	58737	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			7.46300	7.49000		2.52	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		4611.00000	4874	2.69	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		4395.00000	4075	2.69	0.00	0.00
R194 On 02/02/2006 Bond Future			7.50000	7.53100		2.39	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		4245.00000	4452	2.39	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		9690.00000	9298	2.39	0.00	0.00
R201 On 03/11/2005 Bond Future			8.03300	8.06400		8.33	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		12044.00000	12875	8.33	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		16247.00000	15045	8.33	0.00	0.00
R201 On 02/02/2006 Bond Future			8.06400	8.09600		8.73	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		13004.00000	13675	8.35	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		35481.00000	34099	8.35	0.00	0.00
R203 On 03/11/2005 Bond Future			8.04000	8.07100		10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		14772.00000	15726	10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		20194.00000	18786	10.80	0.00	0.00
R203 On 02/02/2006 Bond Future			8.06900	8.10100		10.80	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		24996.00000	26046	10.80	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		32596.00000	31247	10.80	0.00	0.00
R204 On 03/11/2005 Bond Future			8.03800	8.06900		11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		26662.00000	28087	11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		12371.00000	11320	11.73	0.00	0.00
R204 On 02/02/2006 Bond Future			8.06300	8.09400		11.73	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		26317.00000	27393	11.73	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		33749.00000	32382	11.73	0.00	0.00
R207 On 03/11/2005 Bond Future			8.01800	8.05000		0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Call		5652.00000	6726	0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Put		9653.00000	8170	0.00	0.00	0.00
R207 On 02/02/2006 Bond Future			8.04000	8.07200		0.00	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		9256.00000	10346	0.00	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		14959.00000	13520	0.00	0.00	0.00
Total for Derivatives:							0.00	1,358.00

Contract Details

Strike

Call/
Put

MTM Yield

Previous
MTM

Premium on
Option

Volatility

Traded Value

Open Interest

Grand Total:

0.00

1,358.00