



# Daily MTM Report

Daily summary for 14/09/2005

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			7.15000	7.15200			0.00	0.00
R153 On 31/08/2010 Bond			7.78000	7.80000			0.00	0.00
R157 On 15/09/2015 Bond			8.09000	8.10000			0.00	0.00
R186 On 21/12/2026 Bond			7.78500	7.78500			0.00	0.00
R194 On 28/02/2008 Bond			7.47000	7.48000			0.00	0.00
R201 On 21/12/2014 Bond			8.08500	8.08500			0.00	0.00
R203 On 15/09/2017 Bond			8.08000	8.09000			0.00	0.00
R204 On 21/12/2018 Bond			8.08000	8.09000			0.00	0.00
R207 On 15/01/2020 Bond			8.06300	8.07400			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			225.90000	225.79000		6.53	0.00	463.00
GOVI On 03/11/2005 jGovi	228.00	Call		12768.00000	12954	6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		34868.00000	33954	6.53	0.00	0.00
GOVI On 02/02/2006 jGovi			229.91700	229.80800		0.00	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Call		27653.00000	28096	0.00	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		29573.00000	28926	0.00	0.00	0.00
J152 On 28/02/2006 jSwap			18.23900	18.23900		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			9.09100	9.11400		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.06500	8.07600		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.73200	7.73100		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.85400	9.86700		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.04700	8.04800		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.02600	8.03700		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.04400	8.05500		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.66600	8.67700		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			6.97300	6.97200		0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		149.00000	147	0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		831.00000	826	0.27	0.00	0.00
JFRA On 02/02/2006 jFra			6.87900	6.88800		0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		492.00000	481	0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1379.00000	1391	0.35	0.00	0.00
JFRA On 04/05/2006 jFra			6.96600	6.98800		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		1190.00000	1161	0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1220.00000	1244	0.38	0.00	0.00
JFRA On 03/08/2006 jFra			7.11800	7.15500		0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1682.00000	1631	0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1302.00000	1342	0.40	0.00	0.00
JFRA On 02/11/2006 jFra			7.34900	7.38500		0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2222.00000	2168	0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1279.00000	1314	0.40	0.00	0.00
JFRA On 01/02/2007 jFra			7.50600	7.55700		0.40	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1945.00000	1880	0.40	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1805.00000	1865	0.40	0.00	0.00
JFRA On 03/05/2007 jFra			7.85400	7.87700		0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2669.00000	2636	0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1748.00000	1770	0.43	0.00	0.00
JFRA On 02/08/2007 jFra			7.94100	7.94200		0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3182.00000	3178	0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2101.00000	2100	0.48	0.00	0.00
JFRA On 01/11/2007 jFra			8.02100	8.00900		0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3739.00000	3755	0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2401.00000	2385	0.52	0.00	0.00
JN02 On 03/11/2005 jNote			7.30800	7.33000		2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		2781.00000	2591	2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		5917.00000	6134	2.79	0.00	0.00
JN02 On 02/02/2006 jNote			7.44200	7.46200		0.00	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		14490.00000	14237	0.00	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		10543.00000	10676	0.00	0.00	0.00
JN05 On 03/11/2005 jNote			7.87400	7.89500		6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		6960.00000	6517	6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		11297.00000	11722	6.00	0.00	0.00
JN05 On 02/02/2006 jNote			7.95800	7.98000		0.00	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		17689.00000	17098	0.00	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		8219.00000	8530	0.00	0.00	0.00
JN10 On 03/11/2005 jNote			8.08800	8.11000		9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		18301.00000	17310	9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		10766.00000	11275	9.57	0.00	0.00
JN10 On 02/02/2006 jNote			8.12800	8.14800		0.00	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		18084.00000	17210	0.00	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		7975.00000	8457	0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.67800	6.68000		0.00	0.00	0.00
JROD On 31/10/2005 jRod			6.76800	6.77200		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			6.86500	6.86800		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.84800	6.84900		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.90200	6.90400		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.96000	6.96200		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.92500	6.92700		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.96500	6.96700		0.00	0.00	0.00
JROD On 31/05/2006 jRod			7.01200	7.01300		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.97300	6.97400		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.00700	7.00900		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.04600	7.04700		0.00	0.00	0.00
R152 On 03/11/2005 Bond Future			7.18000	7.18700		0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		102.00000	103	0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1465.00000	1443	0.34	0.00	0.00
R153 On 03/11/2005 Bond Future			7.79500	7.76500		4.70	4.00	387.00
R153 On 03/11/2005 Bond Future	7.75	Call		8903.00000	7578	4.70	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		9571.00000	9582	4.70	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Call		53804.00000	52358	5.95	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Put		358.00000	247	5.95	0.00	5.00
R153 On 03/11/2005 Bond Future	8.00	Call		15776.00000	14215	4.95	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		5367.00000	5141	4.95	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Call		33636.00000	32060	5.45	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		1457.00000	1216	5.45	0.00	0.00
R153 On 02/02/2006 Bond Future			7.85800	7.88200		4.70	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Call		8142.00000	7726	4.50	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		24379.00000	22951	4.50	0.00	0.00
R157 On 03/11/2005 Bond Future			8.11500	8.12700		8.00	0.00	3.00
R157 On 03/11/2005 Bond Future	8.00	Call		12537.00000	12025	8.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		23086.00000	21582	8.00	0.00	0.00
R157 On 02/02/2006 Bond Future			8.15600	8.16800		8.15	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		23442.00000	22627	8.15	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		37080.00000	35298	8.15	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Call		14734.00000	14047	7.82	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		49016.00000	47361	7.82	0.00	0.00
R186 On 03/11/2005 Bond Future			7.79500	7.79600		11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		3363.00000	2814	11.24	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		74155.00000	73482	11.24	0.00	0.00
R186 On 02/02/2006 Bond Future			7.81000	7.81100		12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		25621.00000	24229	12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		64890.00000	63375	12.60	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			7.50400	7.51700		2.35	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		4115.00000	3926	2.51	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		4481.00000	4012	2.51	0.00	0.00
R194 On 02/02/2006 Bond Future			7.55300	7.56700		2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		3885.00000	3606	2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		10025.00000	9476	2.25	0.00	0.00
R201 On 03/11/2005 Bond Future			8.10800	8.10900		7.95	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		10115.00000	9424	7.95	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		17261.00000	16504	7.95	0.00	0.00
R201 On 02/02/2006 Bond Future			8.14400	8.14500		8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		11579.00000	11082	8.16	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		37189.00000	36628	8.16	0.00	0.00
R203 On 03/11/2005 Bond Future			8.10000	8.11200		10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		12613.00000	12844	10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		21148.00000	20470	10.80	0.00	0.00
R203 On 02/02/2006 Bond Future			8.13200	8.14400		10.80	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		23026.00000	23335	10.80	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		33838.00000	33252	10.80	0.00	0.00
R204 On 03/11/2005 Bond Future			8.09800	8.10900		11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		23876.00000	24241	11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		12768.00000	12259	11.73	0.00	0.00
R204 On 02/02/2006 Bond Future			8.12500	8.13700		11.73	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		24238.00000	24566	11.73	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		35044.00000	34432	11.73	0.00	0.00
R207 On 03/11/2005 Bond Future			8.07900	8.09100		0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Call		4077.00000	4350	0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Put		11343.00000	10662	0.00	0.00	0.00
R207 On 02/02/2006 Bond Future			8.10300	8.11600		0.00	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		7651.00000	8009	0.00	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		16815.00000	16153	0.00	0.00	0.00
<b>Total for Derivatives:</b>							<b>4.00</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:**

**4.00**

**1,358.00**