

Daily MTM Report

Daily summary for 15/09/2005

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			7.14400	7.15000			0.00	0.00
R153 On 31/08/2010 Bond			7.85500	7.78000			0.00	0.00
R157 On 15/09/2015 Bond			8.15000	8.09000			0.00	0.00
R186 On 21/12/2026 Bond			7.84500	7.78500			0.00	0.00
R194 On 28/02/2008 Bond			7.54000	7.47000			0.00	0.00
R201 On 21/12/2014 Bond			8.14500	8.08500			0.00	0.00
R203 On 15/09/2017 Bond			8.14000	8.08000			0.00	0.00
R204 On 21/12/2018 Bond			8.14000	8.08000			0.00	0.00
R207 On 15/01/2020 Bond			8.12400	8.06300			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			225.16000	225.90000		6.53	0.00	463.00
GOVI On 03/11/2005 jGovi	228.00	Call		12954.00000	10317	6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		33954.00000	38717	6.53	0.00	0.00
GOVI On 02/02/2006 jGovi			229.15900	229.91700		0.00	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Call		28096.00000	24354	0.00	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		28926.00000	32764	0.00	0.00	0.00
GOVI On 04/05/2006 jGovi			233.34100	0.00000		0.00	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Call		0.00000	55855	0.00	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		0.00000	22445	0.00	0.00	0.00
GOVI On 03/08/2006 jGovi			237.64800	0.00000		0.00	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		0.00000	92257	0.00	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		0.00000	15777	0.00	0.00	0.00
GOVI On 02/11/2006 jGovi			242.08900	0.00000		0.00	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		0.00000	132098	0.00	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		0.00000	11208	0.00	0.00	0.00
J152 On 28/02/2006 jSwap			18.24100	18.23900		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			9.16700	9.09100		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.96500	8.06500		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.79100	7.73200		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.92400	9.85400		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.10300	8.04700		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.83600	8.02600		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.10100	8.04400		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.72800	8.66600		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			6.97900	6.98600		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			6.98700	6.97300		0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		147.00000	152	0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		826.00000	797	0.27	0.00	0.00
JFRA On 02/02/2006 jFra			6.93600	6.87900		0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		481.00000	527	0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1391.00000	1297	0.35	0.00	0.00
JFRA On 04/05/2006 jFra			7.05300	6.96600		0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1161.00000	1266	0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1244.00000	1136	0.38	0.00	0.00
JFRA On 03/08/2006 jFra			7.21000	7.11800		0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1631.00000	1751	0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1342.00000	1237	0.40	0.00	0.00
JFRA On 02/11/2006 jFra			7.42100	7.34900		0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2168.00000	2270	0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1314.00000	1239	0.40	0.00	0.00
JFRA On 01/02/2007 jFra			7.58900	7.50600		0.40	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1880.00000	1981	0.40	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1865.00000	1763	0.40	0.00	0.00
JFRA On 03/05/2007 jFra			7.90900	7.85400		0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2636.00000	2710	0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1770.00000	1710	0.43	0.00	0.00
JFRA On 02/08/2007 jFra			7.99100	7.94100		0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3178.00000	3246	0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2100.00000	2046	0.48	0.00	0.00
JFRA On 01/11/2007 jFra			8.04200	8.02100		0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3755.00000	3784	0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2385.00000	2360	0.52	0.00	0.00
JN02 On 03/11/2005 jNote			7.37100	7.30800		2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		2591.00000	3002	2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		6134.00000	5374	2.79	0.00	0.00
JN02 On 02/02/2006 jNote			7.50600	7.44200		0.00	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		14237.00000	14849	0.00	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		10676.00000	10090	0.00	0.00	0.00
JN05 On 03/11/2005 jNote			7.93700	7.87400		6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		6517.00000	7538	6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		11722.00000	10138	6.00	0.00	0.00
JN05 On 02/02/2006 jNote			8.02300	7.95800		0.00	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		17098.00000	18706	0.00	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		8530.00000	7477	0.00	0.00	0.00
JN10 On 03/11/2005 jNote			8.13500	8.08800		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		17310.00000	19025	9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		11275.00000	9790	9.57	0.00	0.00
JN10 On 02/02/2006 jNote			8.17400	8.12800		0.00	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		17210.00000	19116	0.00	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		8457.00000	7247	0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.67400	6.67800		0.00	0.00	0.00
JROD On 31/10/2005 jRod			6.76000	6.76800		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.85500	6.86500		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.84300	6.84800		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.89900	6.90200		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.95700	6.96000		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.92400	6.92500		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.96400	6.96500		0.00	0.00	0.00
JROD On 31/05/2006 jRod			7.01100	7.01200		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.97300	6.97300		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.00700	7.00700		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.04500	7.04600		0.00	0.00	0.00
R152 On 03/11/2005 Bond Future			7.17500	7.18000		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		1443.00000	1427	0.34	0.00	0.00
R153 On 03/11/2005 Bond Future			7.90300	7.79500		4.70	124.00	263.00
R153 On 03/11/2005 Bond Future	7.75	Call		7578.00000	5474	4.70	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		9582.00000	12269	4.70	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Call		52358.00000	47687	5.95	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Put		247.00000	368	5.95	0.00	5.00
R153 On 03/11/2005 Bond Future	8.00	Call		14215.00000	11155	4.95	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		5141.00000	6872	4.95	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Call		32060.00000	27792	5.45	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		1216.00000	1740	5.45	0.00	0.00
R153 On 02/02/2006 Bond Future			7.94100	7.85800		4.70	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Call		7726.00000	6565	4.50	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		22951.00000	25285	4.50	0.00	0.00
R157 On 03/11/2005 Bond Future			8.17600	8.11500		8.00	0.00	3.00
R157 On 03/11/2005 Bond Future	8.00	Call		12025.00000	9909	8.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		21582.00000	24498	8.00	0.00	0.00
R157 On 02/02/2006 Bond Future			8.22000	8.15600		8.15	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		22627.00000	20338	8.15	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		35298.00000	38160	8.15	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Call		14047.00000	12366	7.82	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		47361.00000	50832	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			7.85600	7.79500		11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		2814.00000	2002	11.24	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		73482.00000	80225	11.24	0.00	0.00
R186 On 02/02/2006 Bond Future			7.87300	7.81000		12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		24229.00000	21379	12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		63375.00000	68262	12.60	0.00	0.00
R194 On 03/11/2005 Bond Future			7.57800	7.50400		2.35	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		3926.00000	3143	2.51	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		4012.00000	4824	2.51	0.00	0.00
R194 On 02/02/2006 Bond Future			7.63800	7.55300		2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		3606.00000	3041	2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		9476.00000	10550	2.25	0.00	0.00
R201 On 03/11/2005 Bond Future			8.16900	8.10800		7.95	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		9424.00000	7743	7.95	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		16504.00000	18795	7.95	0.00	0.00
R201 On 02/02/2006 Bond Future			8.20800	8.14400		8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		11082.00000	9741	8.16	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		36628.00000	39362	8.16	0.00	0.00
R203 On 03/11/2005 Bond Future			8.16100	8.10000		10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		12844.00000	10786	10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		20470.00000	23026	10.80	0.00	0.00
R203 On 02/02/2006 Bond Future			8.19500	8.13200		10.80	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		23335.00000	21157	10.80	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		33252.00000	35762	10.80	0.00	0.00
R204 On 03/11/2005 Bond Future			8.15800	8.09800		11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		24241.00000	21240	11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		12259.00000	14012	11.73	0.00	0.00
R204 On 02/02/2006 Bond Future			8.18800	8.12500		11.73	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		24566.00000	22262	11.73	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		34432.00000	37051	11.73	0.00	0.00
R207 On 03/11/2005 Bond Future			8.14000	8.07900		0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Call		4350.00000	2772	0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Put		10662.00000	13918	0.00	0.00	0.00
R207 On 02/02/2006 Bond Future			8.16700	8.10300		0.00	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		8009.00000	6152	0.00	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		16153.00000	19306	0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
Total for Derivatives:							124.00	1,234.00

Grand Total: 124.00 1,234.00