

Daily MTM Report

Daily summary for 16/09/2005

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			7.14900	7.14400			0.00	0.00
R153 On 31/08/2010 Bond			7.87500	7.85500			0.00	0.00
R157 On 15/09/2015 Bond			8.14500	8.15000			0.00	0.00
R186 On 21/12/2026 Bond			7.83500	7.84500			0.00	0.00
R194 On 28/02/2008 Bond			7.57000	7.54000			0.00	0.00
R201 On 21/12/2014 Bond			8.15000	8.14500			0.00	0.00
R203 On 15/09/2017 Bond			8.13500	8.14000			0.00	0.00
R204 On 21/12/2018 Bond			8.13000	8.14000			0.00	0.00
R207 On 15/01/2020 Bond			8.10800	8.12400			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			225.12600	225.16000		6.53	0.00	463.00
GOVI On 03/11/2005 jGovi	228.00	Call		10317.00000	10021	6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		38717.00000	38761	6.53	0.00	0.00
GOVI On 02/02/2006 jGovi			229.12600	229.15900		0.00	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Call		24354.00000	24102	0.00	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		32764.00000	32842	0.00	0.00	0.00
GOVI On 04/05/2006 jGovi			233.34100	233.34100		0.00	57.00	114.00
GOVI On 04/05/2006 jGovi	230.00	Call		55855.00000	55781	0.00	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		22445.00000	22371	0.00	0.00	0.00
GOVI On 03/08/2006 jGovi			237.63400	237.64800		0.00	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		92257.00000	92097	0.00	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		15777.00000	15757	0.00	0.00	0.00
GOVI On 02/11/2006 jGovi			242.09300	242.08900		0.00	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		132098.00000	132094	0.00	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		11208.00000	11164	0.00	0.00	0.00
J152 On 28/02/2006 jSwap			18.23900	18.24100		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			9.18600	9.16700		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.95600	8.96500		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.78000	7.79100		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			9.95300	9.92400		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.10700	8.10300		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.83100	8.83600		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.09100	8.10100		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.71300	8.72800		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			6.98900	6.97900		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			7.00200	6.98700		0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		152.00000	159	0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		797.00000	766	0.27	0.00	0.00
JFRA On 02/02/2006 jFra			6.96000	6.93600		0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		527.00000	546	0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1297.00000	1257	0.35	0.00	0.00
JFRA On 04/05/2006 jFra			7.08000	7.05300		0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1266.00000	1298	0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1136.00000	1102	0.38	0.00	0.00
JFRA On 03/08/2006 jFra			7.23500	7.21000		0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1751.00000	1783	0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1237.00000	1207	0.40	0.00	0.00
JFRA On 02/11/2006 jFra			7.46400	7.42100		0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2270.00000	2331	0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1239.00000	1195	0.40	0.00	0.00
JFRA On 01/02/2007 jFra			7.59700	7.58900		0.40	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1981.00000	1989	0.40	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1763.00000	1752	0.40	0.00	0.00
JFRA On 03/05/2007 jFra			8.00400	7.90900		0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2710.00000	2843	0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1710.00000	1611	0.43	0.00	0.00
JFRA On 02/08/2007 jFra			8.07800	7.99100		0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3246.00000	3367	0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2046.00000	1954	0.48	0.00	0.00
JFRA On 01/11/2007 jFra			8.07600	8.04200		0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3784.00000	3834	0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2360.00000	2320	0.52	0.00	0.00
JN02 On 03/11/2005 jNote			7.41100	7.37100		2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		3002.00000	3266	2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		5374.00000	4911	2.79	0.00	0.00
JN02 On 02/02/2006 jNote			7.54800	7.50600		0.00	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		14849.00000	15242	0.00	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		10090.00000	9704	0.00	0.00	0.00
JN05 On 03/11/2005 jNote			7.96400	7.93700		6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		7538.00000	7960	6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		10138.00000	9445	6.00	0.00	0.00
JN05 On 02/02/2006 jNote			8.05000	8.02300		0.00	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		18706.00000	19373	0.00	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		7477.00000	7044	0.00	0.00	0.00
JN10 On 03/11/2005 jNote			8.15000	8.13500		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		19025.00000	19502	9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		9790.00000	9250	9.57	0.00	0.00
JN10 On 02/02/2006 jNote			8.18900	8.17400		0.00	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		19116.00000	19733	0.00	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		7247.00000	6854	0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.52400	6.67400		0.00	0.00	0.00
JROD On 31/10/2005 jRod			6.61500	6.76000		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.70800	6.85500		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.76900	6.84300		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.82500	6.89900		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.88000	6.95700		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.87200	6.92400		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.91200	6.96400		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.95900	7.01100		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.93300	6.97300		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.96800	7.00700		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.00700	7.04500		0.00	0.00	0.00
R152 On 03/11/2005 Bond Future			7.17900	7.17500		0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		102.00000	97	0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1427.00000	1434	0.34	0.00	0.00
R153 On 03/11/2005 Bond Future			7.95000	7.90300		4.70	4.00	263.00
R153 On 03/11/2005 Bond Future	8.00	Call		11155.00000	9898	4.95	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		6872.00000	7693	4.95	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		5474.00000	4650	4.70	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		12269.00000	13522	4.70	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Call		47687.00000	45664	5.95	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Put		368.00000	422	5.95	0.00	5.00
R153 On 03/11/2005 Bond Future	8.50	Call		27792.00000	25963	5.45	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		1740.00000	1988	5.45	0.00	0.00
R153 On 02/02/2006 Bond Future			7.96200	7.94100		4.70	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Call		6565.00000	6260	4.50	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		25285.00000	25862	4.50	0.00	0.00
R157 On 03/11/2005 Bond Future			8.17000	8.17600		8.00	0.00	3.00
R157 On 03/11/2005 Bond Future	8.00	Call		9909.00000	9934	8.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		24498.00000	24030	8.00	0.00	0.00
R157 On 02/02/2006 Bond Future			8.21400	8.22000		8.15	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		20338.00000	20438	8.15	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		38160.00000	37778	8.15	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Call		12366.00000	12425	7.82	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		50832.00000	50409	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			7.84600	7.85600		11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		2002.00000	2020	11.24	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		80225.00000	79009	11.24	0.00	0.00
R186 On 02/02/2006 Bond Future			7.86200	7.87300		12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		21379.00000	21704	12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		68262.00000	67242	12.60	0.00	0.00
R194 On 03/11/2005 Bond Future			7.60900	7.57800		2.35	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		3143.00000	2823	2.51	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		4824.00000	5171	2.51	0.00	0.00
R194 On 02/02/2006 Bond Future			7.67300	7.63800		2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		3041.00000	2816	2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		10550.00000	10999	2.25	0.00	0.00
R201 On 03/11/2005 Bond Future			8.17300	8.16900		7.95	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		7743.00000	7528	7.95	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		18795.00000	18840	7.95	0.00	0.00
R201 On 02/02/2006 Bond Future			8.21200	8.20800		8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		9741.00000	9600	8.16	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		39362.00000	39475	8.16	0.00	0.00
R203 On 03/11/2005 Bond Future			8.15500	8.16100		10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		10786.00000	10804	10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		23026.00000	22591	10.80	0.00	0.00
R203 On 02/02/2006 Bond Future			8.19000	8.19500		10.80	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		21157.00000	21219	10.80	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		35762.00000	35453	10.80	0.00	0.00
R204 On 03/11/2005 Bond Future			8.14800	8.15800		11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		21240.00000	21521	11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		14012.00000	13503	11.73	0.00	0.00
R204 On 02/02/2006 Bond Future			8.17700	8.18800		11.73	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		22262.00000	22534	11.73	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		37051.00000	36465	11.73	0.00	0.00
R207 On 03/11/2005 Bond Future			8.12400	8.14000		0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Call		2772.00000	3061	0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Put		13918.00000	12943	0.00	0.00	0.00
R207 On 02/02/2006 Bond Future			8.15000	8.16700		0.00	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		6152.00000	6564	0.00	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		19306.00000	18391	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:							61.00	1,348.00

Grand Total: 61.00 1,348.00