

Daily MTM Report

Daily summary for 23/09/2005

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			7.10900	7.10800			0.00	0.00
R153 On 31/08/2010 Bond			7.81000	7.78000			0.00	0.00
R157 On 15/09/2015 Bond			8.06000	8.02500			0.00	0.00
R186 On 21/12/2026 Bond			7.74000	7.71000			0.00	0.00
R194 On 28/02/2008 Bond			7.53000	7.50000			0.00	0.00
R201 On 21/12/2014 Bond			8.06500	8.03000			0.00	0.00
R203 On 15/09/2017 Bond			8.04500	8.01000			0.00	0.00
R204 On 21/12/2018 Bond			8.04000	8.01000			0.00	0.00
R207 On 15/01/2020 Bond			8.01700	7.99100			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			226.07600	226.44100		6.53	0.00	463.00
GOVI On 03/11/2005 jGovi	228.00	Call		13228.00000	11659	6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		28818.00000	30899	6.53	0.00	0.00
GOVI On 02/02/2006 jGovi			230.06500	230.43800		0.00	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Call		29964.00000	27919	0.00	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		25584.00000	27269	0.00	0.00	0.00
GOVI On 04/05/2006 jGovi			234.24200	234.61400		0.00	0.00	57.00
GOVI On 04/05/2006 jGovi	230.00	Call		63937.00000	61284	0.00	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		17797.00000	18864	0.00	0.00	0.00
GOVI On 03/08/2006 jGovi			238.55000	238.91700		0.00	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		101826.00000	98857	0.00	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		12656.00000	13357	0.00	0.00	0.00
GOVI On 02/11/2006 jGovi			243.00200	243.35700		0.00	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		142640.00000	139550	0.00	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		9070.00000	9530	0.00	0.00	0.00
J152 On 28/02/2006 jSwap			7.11300	7.11600		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.81200	7.78500		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.07900	8.04600		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.68300	7.65400		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.53000	7.50400		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.02100	7.98900		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.03600	8.00200		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.00100	7.97300		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.98800	7.96400		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			6.96800	6.96800		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			6.99300	6.99800		0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		136.00000	129	0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		753.00000	759	0.27	0.00	0.00
JFRA On 02/02/2006 jFra			7.00300	7.00400		0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		569.00000	565	0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1172.00000	1170	0.35	0.00	0.00
JFRA On 04/05/2006 jFra			7.10600	7.10300		0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1312.00000	1313	0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1059.00000	1053	0.38	0.00	0.00
JFRA On 03/08/2006 jFra			7.25900	7.25900		0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1802.00000	1800	0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1168.00000	1166	0.40	0.00	0.00
JFRA On 02/11/2006 jFra			7.45600	7.45100		0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2299.00000	2305	0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1196.00000	1189	0.40	0.00	0.00
JFRA On 01/02/2007 jFra			7.60300	7.59700		0.40	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1978.00000	1984	0.40	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1741.00000	1732	0.40	0.00	0.00
JFRA On 03/05/2007 jFra			7.90600	7.91500		0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2706.00000	2692	0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1691.00000	1699	0.43	0.00	0.00
JFRA On 02/08/2007 jFra			7.96000	7.97500		0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3210.00000	3188	0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2049.00000	2063	0.48	0.00	0.00
JFRA On 01/11/2007 jFra			7.86200	7.92600		0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3599.00000	3504	0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2479.00000	2552	0.52	0.00	0.00
JN02 On 03/11/2005 jNote			7.39600	7.39800		2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		2907.00000	2849	2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		4792.00000	4768	2.79	0.00	0.00
JN02 On 02/02/2006 jNote			7.50800	7.51700		0.00	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		14652.00000	14512	0.00	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		9694.00000	9725	0.00	0.00	0.00
JN05 On 03/11/2005 jNote			7.87500	7.89400		6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		6132.00000	5721	6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		10507.00000	10881	6.00	0.00	0.00
JN05 On 02/02/2006 jNote			7.95200	7.97500		0.00	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		17179.00000	16561	0.00	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		7920.00000	8245	0.00	0.00	0.00
JN10 On 03/11/2005 jNote			8.05800	8.06500		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		15271.00000	14857	9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		10816.00000	10879	9.57	0.00	0.00
JN10 On 02/02/2006 jNote			8.09400	8.10100		0.00	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		15767.00000	15446	0.00	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		8861.00000	9015	0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.51600	6.66600		0.00	0.00	0.00
JROD On 31/10/2005 jRod			6.59200	6.73800		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.67400	6.82500		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.74900	6.82600		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.81300	6.88900		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.88400	6.96300		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.88900	6.94100		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.94100	6.99400		0.00	0.00	0.00
JROD On 31/05/2006 jRod			7.00100	7.05300		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.97100	7.01100		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.01200	7.05200		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.05900	7.10100		0.00	0.00	0.00
R152 On 03/11/2005 Bond Future			7.12600	7.12600		0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		103.00000	99	0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1275.00000	1272	0.34	0.00	0.00
R153 On 03/11/2005 Bond Future			7.83600	7.80600		4.70	11.00	263.00
R153 On 03/11/2005 Bond Future	7.75	Call		6645.00000	5967	4.70	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		9137.00000	9793	4.70	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Call		13204.00000	12241	4.95	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		4619.00000	4989	4.95	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Call		51768.00000	50446	5.95	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Put		146.00000	157	5.95	0.00	5.00
R153 On 03/11/2005 Bond Future	8.50	Call		31268.00000	30012	5.45	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		914.00000	990	5.45	0.00	0.00
R153 On 02/02/2006 Bond Future			7.89000	7.85700		4.70	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Call		7373.00000	6873	4.50	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		22555.00000	23447	4.50	0.00	0.00
R157 On 03/11/2005 Bond Future			8.08000	8.04500		8.00	5.00	13.00
R157 On 03/11/2005 Bond Future	8.00	Call		13226.00000	11739	8.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		16976.00000	18397	8.00	0.00	0.00
R157 On 02/02/2006 Bond Future			8.12200	8.08500		8.15	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		24427.00000	22940	8.15	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		31351.00000	32862	8.15	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Call		15262.00000	14147	7.82	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		42829.00000	44713	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			7.74800	7.71800		11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		3032.00000	2485	11.24	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		64065.00000	67285	11.24	0.00	0.00
R186 On 02/02/2006 Bond Future			7.76300	7.73300		12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		26765.00000	25164	12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		56356.00000	58490	12.60	0.00	0.00
R194 On 03/11/2005 Bond Future			7.56200	7.53100		2.35	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		3312.00000	2963	2.51	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		3981.00000	4299	2.51	0.00	0.00
R194 On 02/02/2006 Bond Future			7.62600	7.59100		2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		3195.00000	2958	2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		9798.00000	10235	2.25	0.00	0.00
R201 On 03/11/2005 Bond Future			8.08400	8.04800		7.95	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		10106.00000	8917	7.95	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		13260.00000	14430	7.95	0.00	0.00
R201 On 02/02/2006 Bond Future			8.12100	8.08400		8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		11817.00000	10941	8.16	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		33525.00000	35018	8.16	0.00	0.00
R203 On 03/11/2005 Bond Future			8.06100	8.02600		10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		14076.00000	12636	10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		16066.00000	17297	10.80	0.00	0.00
R203 On 02/02/2006 Bond Future			8.09400	8.05800		10.80	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		25150.00000	23752	10.80	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		29523.00000	30827	10.80	0.00	0.00
R204 On 03/11/2005 Bond Future			8.05400	8.02400		11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		26675.00000	24894	11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		8787.00000	9406	11.73	0.00	0.00
R204 On 02/02/2006 Bond Future			8.08200	8.05100		11.73	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		26501.00000	25209	11.73	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		30543.00000	31696	11.73	0.00	0.00
R207 On 03/11/2005 Bond Future			8.03000	8.00300		0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Call		6374.00000	5278	0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Put		6614.00000	7682	0.00	0.00	0.00
R207 On 02/02/2006 Bond Future			8.05400	8.02700		0.00	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		10292.00000	9264	0.00	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		12436.00000	13546	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:							16.00	1,301.00

Grand Total: 16.00 1,301.00