



Daily MTM Report

Daily summary for 19/09/2005

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			7.15000	7.14900			0.00	0.00
R153 On 31/08/2010 Bond			7.89000	7.87500			0.00	0.00
R157 On 15/09/2015 Bond			8.14500	8.14500			0.00	0.00
R186 On 21/12/2026 Bond			7.83500	7.83500			0.00	0.00
R194 On 28/02/2008 Bond			7.59000	7.57000			0.00	0.00
R201 On 21/12/2014 Bond			8.15000	8.15000			0.00	0.00
R203 On 15/09/2017 Bond			8.13000	8.13500			0.00	0.00
R204 On 21/12/2018 Bond			8.12500	8.13000			0.00	0.00
R207 On 15/01/2020 Bond			8.10400	8.10800			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			225.09000	225.12600		6.53	0.00	463.00
GOVI On 03/11/2005 jGovi	228.00	Call		10021.00000	9330	6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		38761.00000	38430	6.53	0.00	0.00
GOVI On 02/02/2006 jGovi			229.09200	229.12600		0.00	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Call		24102.00000	23643	0.00	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		32842.00000	32723	0.00	0.00	0.00
GOVI On 04/05/2006 jGovi			233.28800	233.34100		0.00	342.00	57.00
GOVI On 04/05/2006 jGovi	230.00	Call		55781.00000	55212	0.00	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		22371.00000	22332	0.00	0.00	0.00
GOVI On 03/08/2006 jGovi			237.61700	237.63400		0.00	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		92097.00000	91806	0.00	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		15757.00000	15636	0.00	0.00	0.00
GOVI On 02/11/2006 jGovi			242.09000	242.09300		0.00	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		132094.00000	131954	0.00	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		11164.00000	11054	0.00	0.00	0.00
J152 On 28/02/2006 jSwap			7.09300	18.23900		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.89500	9.18600		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.16700	8.95600		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.78000	7.78000		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.59200	9.95300		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.10600	8.10700		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.12200	8.83100		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.08600	8.09100		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.07600	8.71300		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			6.98900	6.98900		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			7.02200	7.00200		0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		159.00000	162	0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		766.00000	720	0.27	0.00	0.00
JFRA On 02/02/2006 jFra			7.02500	6.96000		0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		546.00000	598	0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1257.00000	1149	0.35	0.00	0.00
JFRA On 04/05/2006 jFra			7.14900	7.08000		0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1298.00000	1380	0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1102.00000	1015	0.38	0.00	0.00
JFRA On 03/08/2006 jFra			7.31600	7.23500		0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1783.00000	1889	0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1207.00000	1116	0.40	0.00	0.00
JFRA On 02/11/2006 jFra			7.53100	7.46400		0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2331.00000	2425	0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1195.00000	1125	0.40	0.00	0.00
JFRA On 01/02/2007 jFra			7.69000	7.59700		0.40	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1989.00000	2104	0.40	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1752.00000	1639	0.40	0.00	0.00
JFRA On 03/05/2007 jFra			8.03700	8.00400		0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2843.00000	2885	0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1611.00000	1573	0.43	0.00	0.00
JFRA On 02/08/2007 jFra			8.07100	8.07800		0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3367.00000	3351	0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1954.00000	1956	0.48	0.00	0.00
JFRA On 01/11/2007 jFra			8.02700	8.07600		0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3834.00000	3754	0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2320.00000	2369	0.52	0.00	0.00
JN02 On 03/11/2005 jNote			7.46400	7.41100		2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		3266.00000	3579	2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		4911.00000	4250	2.79	0.00	0.00
JN02 On 02/02/2006 jNote			7.59300	7.54800		0.00	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		15242.00000	15582	0.00	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		9704.00000	9220	0.00	0.00	0.00
JN05 On 03/11/2005 jNote			7.97900	7.96400		6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		7960.00000	7978	6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		9445.00000	8844	6.00	0.00	0.00
JN05 On 02/02/2006 jNote			8.06500	8.05000		0.00	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		19373.00000	19650	0.00	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		7044.00000	6713	0.00	0.00	0.00
JN10 On 03/11/2005 jNote			8.14600	8.15000		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		19502.00000	18915	9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		9250.00000	8940	9.57	0.00	0.00
JN10 On 02/02/2006 jNote			8.18500	8.18900		0.00	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		19733.00000	19431	0.00	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		6854.00000	6827	0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.66900	6.52400		0.00	0.00	0.00
JROD On 31/10/2005 jRod			6.75200	6.61500		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.85100	6.70800		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.84100	6.76900		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.89600	6.82500		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.95400	6.88000		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.92300	6.87200		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.96400	6.91200		0.00	0.00	0.00
JROD On 31/05/2006 jRod			7.01400	6.95900		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.97800	6.93300		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.01500	6.96800		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.05700	7.00700		0.00	0.00	0.00
R152 On 03/11/2005 Bond Future			7.18400	7.17900		0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		97.00000	86	0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1434.00000	1439	0.34	0.00	0.00
R153 On 03/11/2005 Bond Future			7.92300	7.95000		4.70	0.00	263.00
R153 On 03/11/2005 Bond Future	8.00	Call		9898.00000	10284	4.95	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		7693.00000	6886	4.95	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		4650.00000	4819	4.70	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		13522.00000	12499	4.70	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Call		45664.00000	46750	5.95	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Put		422.00000	315	5.95	0.00	5.00
R153 On 03/11/2005 Bond Future	8.50	Call		25963.00000	26805	5.45	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		1988.00000	1637	5.45	0.00	0.00
R153 On 02/02/2006 Bond Future			7.97800	7.96200		4.70	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Call		6260.00000	5939	4.50	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		25862.00000	26213	4.50	0.00	0.00
R157 On 03/11/2005 Bond Future			8.17000	8.17000		8.00	0.00	3.00
R157 On 03/11/2005 Bond Future	8.00	Call		9934.00000	9458	8.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		24030.00000	23553	8.00	0.00	0.00
R157 On 02/02/2006 Bond Future			8.21300	8.21400		8.15	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		20438.00000	20174	8.15	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		37778.00000	37433	8.15	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Call		12425.00000	12195	7.82	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		50409.00000	50099	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	7.84600		11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		2020.00000	1766	11.24	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		79009.00000	78756	11.24	0.00	0.00
R186 On 02/02/2006 Bond Future			7.86200	7.86200		12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		21704.00000	21308	12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		67242.00000	66845	12.60	0.00	0.00
R194 On 03/11/2005 Bond Future			7.63000	7.60900		2.35	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		2823.00000	2526	2.51	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		5171.00000	5325	2.51	0.00	0.00
R194 On 02/02/2006 Bond Future			7.69600	7.67300		2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		2816.00000	2631	2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		10999.00000	11257	2.25	0.00	0.00
R201 On 03/11/2005 Bond Future			8.17300	8.17300		7.95	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		7528.00000	7161	7.95	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		18840.00000	18473	7.95	0.00	0.00
R201 On 02/02/2006 Bond Future			8.21200	8.21200		8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		9600.00000	9403	8.16	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		39475.00000	39278	8.16	0.00	0.00
R203 On 03/11/2005 Bond Future			8.15000	8.15500		10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		10804.00000	10465	10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		22591.00000	21875	10.80	0.00	0.00
R203 On 02/02/2006 Bond Future			8.18400	8.19000		10.80	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		21219.00000	21117	10.80	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		35453.00000	34906	10.80	0.00	0.00
R204 On 03/11/2005 Bond Future			8.14300	8.14800		11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		21521.00000	21216	11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		13503.00000	12802	11.73	0.00	0.00
R204 On 02/02/2006 Bond Future			8.17200	8.17700		11.73	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		22534.00000	22396	11.73	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		36465.00000	35938	11.73	0.00	0.00
R207 On 03/11/2005 Bond Future			8.11900	8.12400		0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Call		3061.00000	2989	0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Put		12943.00000	12474	0.00	0.00	0.00
R207 On 02/02/2006 Bond Future			8.14500	8.15000		0.00	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		6564.00000	6585	0.00	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		18391.00000	18021	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:							342.00	1,291.00

Grand Total: 342.00 1,291.00