



Daily MTM Report

Daily summary for 22/09/2005

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			7.10800	7.13200			0.00	0.00
R153 On 31/08/2010 Bond			7.78000	7.81000			0.00	0.00
R157 On 15/09/2015 Bond			8.02500	8.04000			0.00	0.00
R186 On 21/12/2026 Bond			7.71000	7.71500			0.00	0.00
R194 On 28/02/2008 Bond			7.50000	7.52500			0.00	0.00
R201 On 21/12/2014 Bond			8.03000	8.05000			0.00	0.00
R203 On 15/09/2017 Bond			8.01000	8.02500			0.00	0.00
R204 On 21/12/2018 Bond			8.01000	8.02000			0.00	0.00
R207 On 15/01/2020 Bond			7.99100	7.99600			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			226.44100	226.23700		6.53	0.00	463.00
GOVI On 03/11/2005 jGovi	228.00	Call		12687.00000	13228	6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		30317.00000	28818	6.53	0.00	0.00
GOVI On 02/02/2006 jGovi			230.43800	230.23800		0.00	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Call		29018.00000	29964	0.00	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		26638.00000	25584	0.00	0.00	0.00
GOVI On 04/05/2006 jGovi			234.61400	234.42300		0.00	0.00	57.00
GOVI On 04/05/2006 jGovi	230.00	Call		62678.00000	63937	0.00	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		18448.00000	17797	0.00	0.00	0.00
GOVI On 03/08/2006 jGovi			238.91700	238.73200		0.00	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		100400.00000	101826	0.00	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		13080.00000	12656	0.00	0.00	0.00
GOVI On 02/11/2006 jGovi			243.35700	243.16000		0.00	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		140977.00000	142640	0.00	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		9377.00000	9070	0.00	0.00	0.00
J152 On 28/02/2006 jSwap			7.11600	7.11500		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.78500	7.81400		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.04600	8.05800		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.65400	7.65800		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.50400	7.52700		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.98900	8.00800		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.00200	8.01700		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.97300	7.98300		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.96400	7.96900		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			6.99800	6.98900		0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		134.00000	136	0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		773.00000	753	0.27	0.00	0.00
JFRA On 02/02/2006 jFra			7.00400	7.00300		0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		571.00000	569	0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1176.00000	1172	0.35	0.00	0.00
JFRA On 04/05/2006 jFra			7.10300	7.09400		0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1303.00000	1312	0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1072.00000	1059	0.38	0.00	0.00
JFRA On 03/08/2006 jFra			7.25900	7.24800		0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1789.00000	1802	0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1182.00000	1168	0.40	0.00	0.00
JFRA On 02/11/2006 jFra			7.45100	7.44600		0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2294.00000	2299	0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1202.00000	1196	0.40	0.00	0.00
JFRA On 01/02/2007 jFra			7.59700	7.60700		0.40	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1993.00000	1978	0.40	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1731.00000	1741	0.40	0.00	0.00
JFRA On 03/05/2007 jFra			7.91500	7.91900		0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2714.00000	2706	0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1689.00000	1691	0.43	0.00	0.00
JFRA On 02/08/2007 jFra			7.97500	7.97200		0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3208.00000	3210	0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2054.00000	2049	0.48	0.00	0.00
JFRA On 01/11/2007 jFra			7.92600	7.96100		0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3652.00000	3599	0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2440.00000	2479	0.52	0.00	0.00
JN02 On 03/11/2005 jNote			7.39800	7.39500		2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		2927.00000	2907	2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		4870.00000	4792	2.79	0.00	0.00
JN02 On 02/02/2006 jNote			7.51700	7.52000		0.00	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		14721.00000	14652	0.00	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		9719.00000	9694	0.00	0.00	0.00
JN05 On 03/11/2005 jNote			7.89400	7.91200		6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		6538.00000	6132	6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		10169.00000	10507	6.00	0.00	0.00
JN05 On 02/02/2006 jNote			7.97500	7.99500		0.00	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		17730.00000	17179	0.00	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		7651.00000	7920	0.00	0.00	0.00
JN10 On 03/11/2005 jNote			8.06500	8.06600		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		15460.00000	15271	9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		10937.00000	10816	9.57	0.00	0.00
JN10 On 02/02/2006 jNote			8.10100	8.10200		0.00	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		15849.00000	15767	0.00	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		8877.00000	8861	0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.66600	6.66700		0.00	0.00	0.00
JROD On 31/10/2005 jRod			6.73800	6.74400		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.82500	6.83000		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.82600	6.82800		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.88900	6.89100		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.96300	6.96500		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.94100	6.94300		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.99400	6.99600		0.00	0.00	0.00
JROD On 31/05/2006 jRod			7.05300	7.05600		0.00	0.00	0.00
JROD On 30/06/2006 jRod			7.01100	7.01200		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.05200	7.05400		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.10100	7.10200		0.00	0.00	0.00
R152 On 03/11/2005 Bond Future			7.12600	7.15300		0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		93.00000	103	0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1350.00000	1275	0.34	0.00	0.00
R153 On 03/11/2005 Bond Future			7.80600	7.83700		4.70	0.00	263.00
R153 On 03/11/2005 Bond Future	7.75	Call		6131.00000	6645	4.70	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		10001.00000	9137	4.70	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Call		12397.00000	13204	4.95	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		5189.00000	4619	4.95	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Call		50429.00000	51768	5.95	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Put		184.00000	146	5.95	0.00	5.00
R153 On 03/11/2005 Bond Future	8.50	Call		30064.00000	31268	5.45	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		1086.00000	914	5.45	0.00	0.00
R153 On 02/02/2006 Bond Future			7.85700	7.88900		4.70	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Call		6978.00000	7373	4.50	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		23510.00000	22555	4.50	0.00	0.00
R157 On 03/11/2005 Bond Future			8.04500	8.06100		8.00	0.00	8.00
R157 On 03/11/2005 Bond Future	8.00	Call		12792.00000	13226	8.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		17872.00000	16976	8.00	0.00	0.00
R157 On 02/02/2006 Bond Future			8.08500	8.10100		8.15	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		23925.00000	24427	8.15	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		32147.00000	31351	8.15	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Call		14904.00000	15262	7.82	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		43770.00000	42829	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			7.71800	7.72300		11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		3077.00000	3032	11.24	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		64738.00000	64065	11.24	0.00	0.00
R186 On 02/02/2006 Bond Future			7.73300	7.73700		12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		26709.00000	26765	12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		56799.00000	56356	12.60	0.00	0.00
R194 On 03/11/2005 Bond Future			7.53100	7.55700		2.35	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		3097.00000	3312	2.51	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		4326.00000	3981	2.51	0.00	0.00
R194 On 02/02/2006 Bond Future			7.59100	7.61800		2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		3046.00000	3195	2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		10169.00000	9798	2.25	0.00	0.00
R201 On 03/11/2005 Bond Future			8.04800	8.06900		7.95	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		9618.00000	10106	7.95	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		14149.00000	13260	7.95	0.00	0.00
R201 On 02/02/2006 Bond Future			8.08400	8.10500		8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		11426.00000	11817	8.16	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		34479.00000	33525	8.16	0.00	0.00
R203 On 03/11/2005 Bond Future			8.02600	8.04100		10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		13703.00000	14076	10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		16839.00000	16066	10.80	0.00	0.00
R203 On 02/02/2006 Bond Future			8.05800	8.07300		10.80	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		24706.00000	25150	10.80	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		30207.00000	29523	10.80	0.00	0.00
R204 On 03/11/2005 Bond Future			8.02400	8.03400		11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		26310.00000	26675	11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		9223.00000	8787	11.73	0.00	0.00
R204 On 02/02/2006 Bond Future			8.05100	8.06100		11.73	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		26221.00000	26501	11.73	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		31052.00000	30543	11.73	0.00	0.00
R207 On 03/11/2005 Bond Future			8.00300	8.00800		0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Call		6253.00000	6374	0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Put		6895.00000	6614	0.00	0.00	0.00
R207 On 02/02/2006 Bond Future			8.02700	8.03200		0.00	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		10147.00000	10292	0.00	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		12687.00000	12436	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:							0.00	1,296.00

Grand Total: 0.00 1,296.00