



Daily MTM Report

Daily summary for 14/04/2005

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|---------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| <u>j-Bonds</u> | | | | | | | | |
| R152 On 28/02/2006 Bond | | | 7.00000 | 7.29300 | | | 0.00 | 0.00 |
| R153 On 31/08/2010 Bond | | | 7.96000 | 8.16000 | | | 0.00 | 0.00 |
| R157 On 15/09/2015 Bond | | | 8.46000 | 8.57000 | | | 0.00 | 0.00 |
| R186 On 21/12/2026 Bond | | | 7.86000 | 7.92500 | | | 0.00 | 0.00 |
| R194 On 28/02/2008 Bond | | | 7.56000 | 7.85000 | | | 0.00 | 0.00 |
| R201 On 21/12/2014 Bond | | | 8.46000 | 8.57000 | | | 0.00 | 0.00 |
| R203 On 15/09/2017 Bond | | | 8.44500 | 8.55500 | | | 0.00 | 0.00 |
| Total for j-Bonds: | | | | | | | 0.00 | 0.00 |

Derivatives

| | | | | | | | | |
|--------------------------|--|--|-----------|-----------|--|-------|------|------|
| GOVI On 05/05/2005 jGovi | | | 215.13900 | 213.07700 | | 11.23 | 0.00 | 5.00 |
|--------------------------|--|--|-----------|-----------|--|-------|------|------|

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| GOVI On 05/05/2005 jGovi | 220.00 | Call | | 4442.00000 | 6782 | 11.23 | 0.00 | 0.00 |
| GOVI On 05/05/2005 jGovi | 220.00 | Put | | 4442.00000 | 54902 | 11.23 | 0.00 | 0.00 |
| GOVI On 04/08/2005 jGovi | | | 219.09800 | 216.99700 | | 6.55 | 0.00 | 0.00 |
| GOVI On 04/08/2005 jGovi | 224.00 | Call | | 9493.00000 | 13792 | 6.55 | 0.00 | 0.00 |
| GOVI On 04/08/2005 jGovi | 224.00 | Put | | 9493.00000 | 61132 | 6.55 | 0.00 | 0.00 |
| GOVI On 03/11/2005 jGovi | | | 223.11000 | 220.97100 | | 6.38 | 0.00 | 0.00 |
| GOVI On 03/11/2005 jGovi | 228.00 | Call | | 17587.00000 | 22496 | 6.38 | 0.00 | 0.00 |
| GOVI On 03/11/2005 jGovi | 228.00 | Put | | 17587.00000 | 72096 | 6.38 | 0.00 | 0.00 |
| J152 On 28/02/2006 jSwap | | | 7.30580 | 7.56930 | | 0.00 | 0.00 | 0.00 |
| J153 On 31/08/2010 jSwap | | | 8.29193 | 8.49867 | | 0.00 | 0.00 | 0.00 |
| J157 On 15/09/2015 jSwap | | | 8.63493 | 8.77516 | | 0.00 | 0.00 | 0.00 |
| J186 On 21/12/2026 jSwap | | | 8.26524 | 8.35012 | | 0.00 | 0.00 | 0.00 |
| J194 On 28/02/2008 jSwap | | | 7.81800 | 8.10146 | | 0.00 | 0.00 | 0.00 |
| J201 On 22/12/2014 jSwap | | | 8.58198 | 8.72019 | | 0.00 | 0.00 | 0.00 |
| J203 On 15/09/2017 jSwap | | | 8.59465 | 8.73459 | | 0.00 | 0.00 | 0.00 |
| JBAR On 16/03/2005 jBar | | | 7.59300 | 7.59300 | | 0.00 | 0.00 | 0.00 |
| JFRA On 05/05/2005 jFra | | | 7.59100 | 7.63200 | | 0.17 | 0.00 | 0.00 |
| JFRA On 05/05/2005 jFra | 7.25 | Call | | 937.00000 | 838 | 0.17 | 0.00 | 0.00 |
| JFRA On 05/05/2005 jFra | 7.25 | Put | | 937.00000 | 3 | 0.17 | 0.00 | 0.00 |
| JFRA On 04/08/2005 jFra | | | 6.90000 | 7.39500 | | 0.32 | 0.00 | 0.00 |
| JFRA On 04/08/2005 jFra | 7.25 | Call | | 789.00000 | 358 | 0.32 | 0.00 | 0.00 |
| JFRA On 04/08/2005 jFra | 7.25 | Put | | 789.00000 | 1216 | 0.32 | 0.00 | 0.00 |
| JFRA On 03/11/2005 jFra | | | 7.07900 | 7.48300 | | 0.39 | 0.00 | 0.00 |
| JFRA On 03/11/2005 jFra | 7.25 | Call | | 1397.00000 | 957 | 0.39 | 0.00 | 0.00 |
| JFRA On 03/11/2005 jFra | 7.25 | Put | | 1397.00000 | 1376 | 0.39 | 0.00 | 0.00 |
| JFRA On 02/02/2006 jFra | | | 7.20600 | 7.61400 | | 0.44 | 0.00 | 0.00 |
| JFRA On 02/02/2006 jFra | 7.25 | Call | | 1979.00000 | 1504 | 0.44 | 0.00 | 0.00 |
| JFRA On 02/02/2006 jFra | 7.25 | Put | | 1979.00000 | 1612 | 0.44 | 0.00 | 0.00 |
| JFRA On 04/05/2006 jFra | | | 7.43800 | 7.83900 | | 0.45 | 0.00 | 0.00 |
| JFRA On 04/05/2006 jFra | 7.00 | Call | | 2982.00000 | 2436 | 0.45 | 0.00 | 0.00 |
| JFRA On 04/05/2006 jFra | 7.00 | Put | | 2982.00000 | 1364 | 0.45 | 0.00 | 0.00 |
| JFRA On 03/08/2006 jFra | | | 7.64800 | 8.05600 | | 0.46 | 0.00 | 0.00 |
| JFRA On 03/08/2006 jFra | 7.00 | Call | | 3529.00000 | 2960 | 0.46 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| JFRA On 03/08/2006 jFra | 7.00 | Put | | 3529.00000 | 1374 | 0.46 | 0.00 | 0.00 |
| JFRA On 02/11/2006 jFra | | | 7.88000 | 8.29000 | | 0.46 | 0.00 | 0.00 |
| JFRA On 02/11/2006 jFra | 7.00 | Call | | 4126.00000 | 3525 | 0.46 | 0.00 | 0.00 |
| JFRA On 02/11/2006 jFra | 7.00 | Put | | 4126.00000 | 1373 | 0.46 | 0.00 | 0.00 |
| JN02 On 05/05/2005 jNote | | | 7.47200 | 7.83200 | | 2.81 | 0.00 | 0.00 |
| JN02 On 05/05/2005 jNote | 7.50 | Call | | 6678.00000 | 2444 | 2.81 | 0.00 | 0.00 |
| JN02 On 05/05/2005 jNote | 7.50 | Put | | 6678.00000 | 2959 | 2.81 | 0.00 | 0.00 |
| JN02 On 04/08/2005 jNote | | | 7.56100 | 7.94400 | | 3.11 | 0.00 | 0.00 |
| JN02 On 04/08/2005 jNote | 7.50 | Call | | 11332.00000 | 7436 | 3.11 | 0.00 | 0.00 |
| JN02 On 04/08/2005 jNote | 7.50 | Put | | 11332.00000 | 6313 | 3.11 | 0.00 | 0.00 |
| JN02 On 03/11/2005 jNote | | | 7.76500 | 8.10500 | | 3.25 | 0.00 | 0.00 |
| JN02 On 03/11/2005 jNote | 7.50 | Call | | 15821.00000 | 12282 | 3.25 | 0.00 | 0.00 |
| JN02 On 03/11/2005 jNote | 7.50 | Put | | 15821.00000 | 7416 | 3.25 | 0.00 | 0.00 |
| JN05 On 05/05/2005 jNote | | | 8.19600 | 8.41700 | | 5.99 | 0.00 | 0.00 |
| JN05 On 05/05/2005 jNote | 8.00 | Call | | 17783.00000 | 10611 | 5.99 | 0.00 | 0.00 |
| JN05 On 05/05/2005 jNote | 8.00 | Put | | 17783.00000 | 2570 | 5.99 | 0.00 | 0.00 |
| JN05 On 04/08/2005 jNote | | | 8.26800 | 8.49300 | | 6.18 | 0.00 | 0.00 |
| JN05 On 04/08/2005 jNote | 8.00 | Call | | 25569.00000 | 19770 | 6.18 | 0.00 | 0.00 |
| JN05 On 04/08/2005 jNote | 8.00 | Put | | 25569.00000 | 8793 | 6.18 | 0.00 | 0.00 |
| JN05 On 03/11/2005 jNote | | | 8.38500 | 8.58600 | | 6.26 | 0.00 | 0.00 |
| JN05 On 03/11/2005 jNote | 8.00 | Call | | 32353.00000 | 27395 | 6.26 | 0.00 | 0.00 |
| JN05 On 03/11/2005 jNote | 8.00 | Put | | 32353.00000 | 11681 | 6.26 | 0.00 | 0.00 |
| JN10 On 05/05/2005 jNote | | | 8.56100 | 8.70400 | | 9.04 | 0.00 | 0.00 |
| JN10 On 05/05/2005 jNote | 8.00 | Call | | 47188.00000 | 38157 | 9.04 | 0.00 | 0.00 |
| JN10 On 05/05/2005 jNote | 8.00 | Put | | 47188.00000 | 320 | 9.04 | 0.00 | 0.00 |
| JN10 On 04/08/2005 jNote | | | 8.60200 | 8.74700 | | 9.32 | 0.00 | 0.00 |
| JN10 On 04/08/2005 jNote | 8.00 | Call | | 53933.00000 | 46571 | 9.32 | 0.00 | 0.00 |
| JN10 On 04/08/2005 jNote | 8.00 | Put | | 53933.00000 | 6069 | 9.32 | 0.00 | 0.00 |
| JN10 On 03/11/2005 jNote | | | 8.66700 | 8.79700 | | 9.51 | 0.00 | 0.00 |
| JN10 On 03/11/2005 jNote | 8.00 | Call | | 61526.00000 | 55539 | 9.51 | 0.00 | 0.00 |
| JN10 On 03/11/2005 jNote | 8.00 | Put | | 61526.00000 | 10858 | 9.51 | 0.00 | 0.00 |
| JROD On 29/04/2005 jRod | | | 7.24000 | 7.24300 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/05/2005 jRod | | | 7.37100 | 7.38200 | | 0.00 | 0.00 | 0.00 |
| JROD On 30/06/2005 jRod | | | 7.52600 | 7.53400 | | 0.00 | 0.00 | 0.00 |
| JROD On 29/07/2005 jRod | | | 7.44000 | 7.44000 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/08/2005 jRod | | | 7.48700 | 7.48600 | | 0.00 | 0.00 | 0.00 |
| JROD On 30/09/2005 jRod | | | 7.51900 | 7.51900 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/10/2005 jRod | | | 7.44300 | 7.44400 | | 0.00 | 0.00 | 0.00 |
| JROD On 30/11/2005 jRod | | | 7.47600 | 7.47800 | | 0.00 | 0.00 | 0.00 |
| JROD On 30/12/2005 jRod | | | 7.51900 | 7.52100 | | 0.00 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| JROD On 31/01/2006 jRod | | | 7.48400 | 7.48500 | | 0.00 | 0.00 | 0.00 |
| JROD On 28/02/2006 jRod | | | 7.52300 | 7.52400 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/03/2006 jRod | | | 7.56100 | 7.56200 | | 0.00 | 0.00 | 0.00 |
| R152 On 05/05/2005 Bond Future | | | 6.95800 | 7.27000 | | 0.87 | 0.00 | 0.00 |
| R152 On 05/05/2005 Bond Future | 7.00 | Call | | 167.00000 | 1064 | 0.87 | 0.00 | 0.00 |
| R152 On 05/05/2005 Bond Future | 7.00 | Put | | 167.00000 | 728 | 0.87 | 0.00 | 0.00 |
| R152 On 04/08/2005 Bond Future | | | 6.60000 | 7.04400 | | 0.74 | 0.00 | 0.00 |
| R152 On 04/08/2005 Bond Future | 7.75 | Call | | 4231.00000 | 6488 | 0.74 | 0.00 | 0.00 |
| R152 On 04/08/2005 Bond Future | 7.75 | Put | | 4231.00000 | 147 | 0.74 | 0.00 | 0.00 |
| R152 On 03/11/2005 Bond Future | | | 6.38300 | 6.92500 | | 0.46 | 0.00 | 0.00 |
| R152 On 03/11/2005 Bond Future | 6.75 | Call | | 1110.00000 | 2066 | 0.46 | 0.00 | 0.00 |
| R152 On 03/11/2005 Bond Future | 6.75 | Put | | 1110.00000 | 919 | 0.46 | 0.00 | 0.00 |
| R153 On 05/05/2005 Bond Future | | | 7.96600 | 8.16800 | | 5.45 | 0.00 | 1.00 |
| R153 On 05/05/2005 Bond Future | 7.75 | Call | | 806.00000 | 2555 | 5.45 | 0.00 | 0.00 |
| R153 On 05/05/2005 Bond Future | 7.75 | Put | | 806.00000 | 13035 | 5.45 | 0.00 | 0.00 |
| R153 On 04/08/2005 Bond Future | | | 7.98200 | 8.19600 | | 5.34 | 0.00 | 0.00 |
| R153 On 04/08/2005 Bond Future | 7.75 | Call | | 6507.00000 | 10208 | 5.34 | 0.00 | 0.00 |
| R153 On 04/08/2005 Bond Future | 7.75 | Put | | 6507.00000 | 20971 | 5.34 | 0.00 | 0.00 |
| R153 On 03/11/2005 Bond Future | | | 8.05500 | 8.26300 | | 5.40 | 0.00 | 0.00 |
| R153 On 03/11/2005 Bond Future | 7.75 | Call | | 10033.00000 | 13649 | 5.40 | 0.00 | 0.00 |
| R153 On 03/11/2005 Bond Future | 7.75 | Put | | 10033.00000 | 27146 | 5.40 | 0.00 | 0.00 |
| R157 On 05/05/2005 Bond Future | | | 8.46800 | 8.57900 | | 8.16 | 0.00 | 0.00 |
| R157 On 05/05/2005 Bond Future | 8.00 | Call | | 371.00000 | 844 | 8.16 | 0.00 | 0.00 |
| R157 On 05/05/2005 Bond Future | 8.00 | Put | | 371.00000 | 40710 | 8.16 | 0.00 | 0.00 |
| R157 On 04/08/2005 Bond Future | | | 8.49900 | 8.61300 | | 8.07 | 0.00 | 0.00 |
| R157 On 04/08/2005 Bond Future | 8.75 | Call | | 34207.00000 | 39619 | 9.30 | 0.00 | 0.00 |
| R157 On 04/08/2005 Bond Future | 8.75 | Put | | 23187.00000 | 19331 | 9.30 | 0.00 | 100.00 |
| R157 On 04/08/2005 Bond Future | 8.00 | Call | | 0.00000 | 9605 | 8.07 | 0.00 | 0.00 |
| R157 On 04/08/2005 Bond Future | 8.00 | Put | | 0.00000 | 51235 | 8.07 | 0.00 | 0.00 |
| R157 On 04/08/2005 Bond Future | 9.00 | Call | | 47023.00000 | 55359 | 9.60 | 0.00 | 0.00 |
| R157 On 04/08/2005 Bond Future | 9.00 | Put | | 16218.00000 | 13286 | 9.60 | 0.00 | 0.00 |
| R157 On 04/08/2005 Bond Future | 9.25 | Call | | 61335.00000 | 68436 | 9.90 | 0.00 | 0.00 |
| R157 On 04/08/2005 Bond Future | 9.25 | Put | | 11154.00000 | 8987 | 9.90 | 0.00 | 0.00 |
| R157 On 03/11/2005 Bond Future | | | 8.56400 | 8.67000 | | 8.28 | 0.00 | 0.00 |
| R157 On 03/11/2005 Bond Future | 8.00 | Call | | 12780.00000 | 15536 | 8.28 | 0.00 | 0.00 |
| R157 On 03/11/2005 Bond Future | 8.00 | Put | | 12780.00000 | 61546 | 8.28 | 0.00 | 0.00 |
| R186 On 05/05/2005 Bond Future | | | 7.86200 | 7.92800 | | 16.31 | 0.00 | 0.00 |
| R186 On 05/05/2005 Bond Future | | | 7.86200 | 7.92800 | | 16.31 | 0.00 | 0.00 |
| R186 On 05/05/2005 Bond Future | 7.25 | Call | | 1146.00000 | 1510 | 16.31 | 0.00 | 0.00 |
| R186 On 05/05/2005 Bond Future | 7.25 | Call | | 1146.00000 | 1510 | 16.31 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R186 On 05/05/2005 Bond Future | 7.25 | Put | | 1146.00000 | 81464 | 16.31 | 0.00 | 0.00 |
| R186 On 05/05/2005 Bond Future | 7.25 | Put | | 1146.00000 | 81464 | 16.31 | 0.00 | 0.00 |
| R186 On 04/08/2005 Bond Future | | | 7.86700 | 7.93400 | | 16.89 | 0.00 | 0.00 |
| R186 On 04/08/2005 Bond Future | 7.25 | Call | | 17288.00000 | 19354 | 16.89 | 0.00 | 0.00 |
| R186 On 04/08/2005 Bond Future | 7.25 | Put | | 17288.00000 | 99430 | 16.89 | 0.00 | 0.00 |
| R186 On 03/11/2005 Bond Future | | | 7.89100 | 7.95100 | | 16.73 | 0.00 | 0.00 |
| R186 On 03/11/2005 Bond Future | 7.25 | Call | | 31391.00000 | 33653 | 16.73 | 0.00 | 0.00 |
| R186 On 03/11/2005 Bond Future | 7.25 | Put | | 31391.00000 | 116181 | 16.73 | 0.00 | 0.00 |
| R194 On 05/05/2005 Bond Future | | | 7.56000 | 7.85600 | | 3.64 | 0.00 | 0.00 |
| R194 On 05/05/2005 Bond Future | 7.50 | Call | | 767.00000 | 3033 | 3.64 | 0.00 | 0.00 |
| R194 On 05/05/2005 Bond Future | 7.50 | Put | | 767.00000 | 4585 | 3.64 | 0.00 | 0.00 |
| R194 On 04/08/2005 Bond Future | | | 7.54200 | 7.86800 | | 3.53 | 0.00 | 0.00 |
| R194 On 04/08/2005 Bond Future | 7.50 | Call | | 4572.00000 | 8099 | 3.53 | 0.00 | 0.00 |
| R194 On 04/08/2005 Bond Future | 7.50 | Put | | 4572.00000 | 9095 | 3.53 | 0.00 | 0.00 |
| R194 On 03/11/2005 Bond Future | | | 7.62100 | 7.94800 | | 3.42 | 0.00 | 0.00 |
| R194 On 03/11/2005 Bond Future | 7.50 | Call | | 6403.00000 | 9627 | 3.42 | 0.00 | 0.00 |
| R194 On 03/11/2005 Bond Future | 7.50 | Put | | 6403.00000 | 12233 | 3.42 | 0.00 | 0.00 |
| R201 On 05/05/2005 Bond Future | | | 8.46900 | 8.58000 | | 8.27 | 0.00 | 0.00 |
| R201 On 05/05/2005 Bond Future | 8.00 | Call | | 281.00000 | 644 | 8.27 | 0.00 | 0.00 |
| R201 On 05/05/2005 Bond Future | 8.00 | Put | | 281.00000 | 32072 | 8.27 | 0.00 | 0.00 |
| R201 On 04/08/2005 Bond Future | | | 8.50100 | 8.61500 | | 8.53 | 0.00 | 0.00 |
| R201 On 04/08/2005 Bond Future | 8.00 | Call | | 5509.00000 | 7451 | 8.53 | 0.00 | 0.00 |
| R201 On 04/08/2005 Bond Future | 8.00 | Put | | 5509.00000 | 40377 | 8.53 | 0.00 | 0.00 |
| R201 On 03/11/2005 Bond Future | | | 8.56200 | 8.66900 | | 8.36 | 0.00 | 0.00 |
| R201 On 03/11/2005 Bond Future | 8.00 | Call | | 10009.00000 | 12182 | 8.36 | 0.00 | 0.00 |
| R201 On 03/11/2005 Bond Future | 8.00 | Put | | 10009.00000 | 48356 | 8.36 | 0.00 | 0.00 |
| R203 On 05/05/2005 Bond Future | | | 8.45100 | 8.56200 | | 10.36 | 0.00 | 0.00 |
| R203 On 05/05/2005 Bond Future | 8.00 | Call | | 479.00000 | 979 | 10.36 | 0.00 | 0.00 |
| R203 On 05/05/2005 Bond Future | 8.00 | Put | | 479.00000 | 35601 | 10.36 | 0.00 | 0.00 |
| R203 On 04/08/2005 Bond Future | | | 8.47600 | 8.58900 | | 10.28 | 0.00 | 0.00 |
| R203 On 04/08/2005 Bond Future | 8.00 | Call | | 7464.00000 | 9725 | 10.28 | 0.00 | 0.00 |
| R203 On 04/08/2005 Bond Future | 8.00 | Put | | 7464.00000 | 45781 | 10.28 | 0.00 | 0.00 |
| R203 On 03/11/2005 Bond Future | | | 8.52700 | 8.63400 | | 10.53 | 0.00 | 0.00 |
| R203 On 03/11/2005 Bond Future | 8.00 | Call | | 13278.00000 | 15810 | 10.53 | 0.00 | 0.00 |
| R203 On 03/11/2005 Bond Future | 8.00 | Put | | 13278.00000 | 55145 | 10.53 | 0.00 | 0.00 |
| Total for Derivatives: | | | | | | | 0.00 | 106.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
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| Grand Total: | | | | | | | 0.00 | 106.00 |
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