



Daily MTM Report

Daily summary for 08/09/2005

| 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 | | | 7.18400 | 7.18300 | | | 0.00 | 0.00 |
| R153 On 31/08/2010 Bond | | | 7.77000 | 7.73500 | | | 0.00 | 0.00 |
| R157 On 15/09/2015 Bond | | | 8.06000 | 8.03500 | | | 0.00 | 0.00 |
| R186 On 21/12/2026 Bond | | | 7.73000 | 7.69500 | | | 0.00 | 0.00 |
| R194 On 28/02/2008 Bond | | | 7.45500 | 7.43000 | | | 0.00 | 0.00 |
| R201 On 21/12/2014 Bond | | | 8.04000 | 8.01500 | | | 0.00 | 0.00 |
| R203 On 15/09/2017 Bond | | | 8.05000 | 8.02500 | | | 0.00 | 0.00 |
| R204 On 21/12/2018 Bond | | | 8.05000 | 8.02500 | | | 0.00 | 0.00 |
| R207 On 15/01/2020 Bond | | | 8.03300 | 8.00700 | | | 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 | | | 226.23100 | 226.56700 | | 6.53 | 0.00 | 463.00 |
| GOVI On 03/11/2005 jGovi | 228.00 | Call | | 16913.00000 | 15382 | 6.53 | 0.00 | 0.00 |
| GOVI On 03/11/2005 jGovi | 228.00 | Put | | 31243.00000 | 33072 | 6.53 | 0.00 | 0.00 |
| GOVI On 02/02/2006 jGovi | | | 230.27800 | 230.62000 | | 0.00 | 0.00 | 0.00 |
| GOVI On 02/02/2006 jGovi | 230.00 | Call | | 32457.00000 | 30543 | 0.00 | 0.00 | 0.00 |
| GOVI On 02/02/2006 jGovi | 230.00 | Put | | 26257.00000 | 27763 | 0.00 | 0.00 | 0.00 |
| J152 On 28/02/2006 jSwap | | | 18.23400 | 18.21300 | | 0.00 | 0.00 | 0.00 |
| J153 On 31/08/2010 jSwap | | | 9.08300 | 9.04800 | | 0.00 | 0.00 | 0.00 |
| J157 On 15/09/2015 jSwap | | | 8.04000 | 8.01800 | | 0.00 | 0.00 | 0.00 |
| J186 On 21/12/2026 jSwap | | | 7.67600 | 7.64000 | | 0.00 | 0.00 | 0.00 |
| J194 On 28/02/2008 jSwap | | | 9.84100 | 9.81700 | | 0.00 | 0.00 | 0.00 |
| J201 On 22/12/2014 jSwap | | | 8.00600 | 7.98300 | | 0.00 | 0.00 | 0.00 |
| J203 On 15/09/2017 jSwap | | | 8.00100 | 7.97800 | | 0.00 | 0.00 | 0.00 |
| J204 On 21/12/2018 jSwap | | | 8.01700 | 7.99300 | | 0.00 | 0.00 | 0.00 |
| J207 On 15/01/2020 jSwap | | | 8.63700 | 8.61100 | | 0.00 | 0.00 | 0.00 |
| JBAR On 16/03/2005 jBar | | | 7.00400 | 7.00400 | | 0.00 | 0.00 | 0.00 |
| JFRA On 03/11/2005 jFra | | | 6.98100 | 6.96900 | | 0.27 | 0.00 | 0.00 |
| JFRA On 03/11/2005 jFra | 7.25 | Call | | 166.00000 | 171 | 0.27 | 0.00 | 0.00 |
| JFRA On 03/11/2005 jFra | 7.25 | Put | | 855.00000 | 830 | 0.27 | 0.00 | 0.00 |
| JFRA On 02/02/2006 jFra | | | 6.88500 | 6.88400 | | 0.35 | 0.00 | 0.00 |
| JFRA On 02/02/2006 jFra | 7.25 | Call | | 505.00000 | 503 | 0.35 | 0.00 | 0.00 |
| JFRA On 02/02/2006 jFra | 7.25 | Put | | 1402.00000 | 1398 | 0.35 | 0.00 | 0.00 |
| JFRA On 04/05/2006 jFra | | | 6.98300 | 6.96700 | | 0.38 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| JFRA On 04/05/2006 jFra | 7.00 | Call | | 1180.00000 | 1197 | 0.38 | 0.00 | 0.00 |
| JFRA On 04/05/2006 jFra | 7.00 | Put | | 1261.00000 | 1239 | 0.38 | 0.00 | 0.00 |
| JFRA On 03/08/2006 jFra | | | 7.14900 | 7.16300 | | 0.40 | 0.00 | 0.00 |
| JFRA On 03/08/2006 jFra | 7.00 | Call | | 1706.00000 | 1685 | 0.40 | 0.00 | 0.00 |
| JFRA On 03/08/2006 jFra | 7.00 | Put | | 1307.00000 | 1320 | 0.40 | 0.00 | 0.00 |
| JFRA On 02/11/2006 jFra | | | 7.36000 | 7.36500 | | 0.40 | 0.00 | 0.00 |
| JFRA On 02/11/2006 jFra | 7.00 | Call | | 2205.00000 | 2196 | 0.40 | 0.00 | 0.00 |
| JFRA On 02/11/2006 jFra | 7.00 | Put | | 1312.00000 | 1315 | 0.40 | 0.00 | 0.00 |
| JFRA On 01/02/2007 jFra | | | 7.54700 | 7.52100 | | 0.40 | 0.00 | 500.00 |
| JFRA On 01/02/2007 jFra | 7.50 | Call | | 1911.00000 | 1941 | 0.40 | 0.00 | 0.00 |
| JFRA On 01/02/2007 jFra | 7.50 | Put | | 1860.00000 | 1826 | 0.40 | 0.00 | 0.00 |
| JFRA On 03/05/2007 jFra | | | 7.80100 | 7.78400 | | 0.43 | 0.00 | 0.00 |
| JFRA On 03/05/2007 jFra | 7.50 | Call | | 2554.00000 | 2575 | 0.43 | 0.00 | 0.00 |
| JFRA On 03/05/2007 jFra | 7.50 | Put | | 1859.00000 | 1839 | 0.43 | 0.00 | 0.00 |
| JFRA On 02/08/2007 jFra | | | 7.88100 | 7.85200 | | 0.48 | 0.00 | 0.00 |
| JFRA On 02/08/2007 jFra | 7.50 | Call | | 3070.00000 | 3108 | 0.48 | 0.00 | 0.00 |
| JFRA On 02/08/2007 jFra | 7.50 | Put | | 2209.00000 | 2176 | 0.48 | 0.00 | 0.00 |
| JFRA On 01/11/2007 jFra | | | 7.98100 | 7.96500 | | 0.52 | 0.00 | 0.00 |
| JFRA On 01/11/2007 jFra | 7.50 | Call | | 3685.00000 | 3707 | 0.52 | 0.00 | 0.00 |
| JFRA On 01/11/2007 jFra | 7.50 | Put | | 2462.00000 | 2442 | 0.52 | 0.00 | 0.00 |
| JN02 On 03/11/2005 jNote | | | 7.30900 | 7.29900 | | 2.79 | 0.00 | 0.00 |
| JN02 On 03/11/2005 jNote | 7.50 | Call | | 2794.00000 | 2825 | 2.79 | 0.00 | 0.00 |
| JN02 On 03/11/2005 jNote | 7.50 | Put | | 6503.00000 | 6350 | 2.79 | 0.00 | 0.00 |
| JN02 On 02/02/2006 jNote | | | 7.43700 | 7.42600 | | 0.00 | 0.00 | 0.00 |
| JN02 On 02/02/2006 jNote | 7.25 | Call | | 14384.00000 | 14445 | 0.00 | 0.00 | 0.00 |
| JN02 On 02/02/2006 jNote | 7.25 | Put | | 11111.00000 | 10979 | 0.00 | 0.00 | 0.00 |
| JN05 On 03/11/2005 jNote | | | 7.87300 | 7.84700 | | 6.00 | 0.00 | 0.00 |
| JN05 On 03/11/2005 jNote | 8.00 | Call | | 6656.00000 | 7004 | 6.00 | 0.00 | 0.00 |
| JN05 On 03/11/2005 jNote | 8.00 | Put | | 12980.00000 | 12251 | 6.00 | 0.00 | 0.00 |
| JN05 On 02/02/2006 jNote | | | 7.95800 | 7.92900 | | 0.00 | 0.00 | 0.00 |
| JN05 On 02/02/2006 jNote | 7.75 | Call | | 16684.00000 | 17349 | 0.00 | 0.00 | 0.00 |
| JN05 On 02/02/2006 jNote | 7.75 | Put | | 9306.00000 | 8780 | 0.00 | 0.00 | 0.00 |
| JN10 On 03/11/2005 jNote | | | 8.06900 | 8.05100 | | 9.57 | 0.00 | 0.00 |
| JN10 On 03/11/2005 jNote | 8.00 | Call | | 16875.00000 | 17404 | 9.57 | 0.00 | 0.00 |
| JN10 On 03/11/2005 jNote | 8.00 | Put | | 13374.00000 | 12671 | 9.57 | 0.00 | 0.00 |
| JN10 On 02/02/2006 jNote | | | 8.10900 | 8.09100 | | 0.00 | 0.00 | 0.00 |
| JN10 On 02/02/2006 jNote | 8.00 | Call | | 16021.00000 | 16689 | 0.00 | 0.00 | 0.00 |
| JN10 On 02/02/2006 jNote | 8.00 | Put | | 9789.00000 | 9231 | 0.00 | 0.00 | 0.00 |
| JROD On 30/09/2005 jRod | | | 6.69300 | 6.69700 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/10/2005 jRod | | | 6.79500 | 6.80400 | | 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 30/11/2005 jRod | | | 6.90100 | 6.90600 | | 0.00 | 0.00 | 0.00 |
| JROD On 30/12/2005 jRod | | | 6.86800 | 6.86500 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/01/2006 jRod | | | 6.92000 | 6.91000 | | 0.00 | 0.00 | 0.00 |
| JROD On 28/02/2006 jRod | | | 6.97400 | 6.95700 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/03/2006 jRod | | | 6.93100 | 6.91700 | | 0.00 | 0.00 | 0.00 |
| JROD On 28/04/2006 jRod | | | 6.97000 | 6.95400 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/05/2006 jRod | | | 7.01800 | 7.00100 | | 0.00 | 0.00 | 0.00 |
| JROD On 30/06/2006 jRod | | | 6.97900 | 6.96800 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/07/2006 jRod | | | 7.01400 | 7.00600 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/08/2006 jRod | | | 7.05400 | 7.04800 | | 0.00 | 0.00 | 0.00 |
| R152 On 03/11/2005 Bond Future | | | 7.22100 | 7.21900 | | 0.34 | 0.00 | 0.00 |
| R152 On 03/11/2005 Bond Future | 6.75 | Call | | 105.00000 | 101 | 0.34 | 0.00 | 0.00 |
| R152 On 03/11/2005 Bond Future | 6.75 | Put | | 1567.00000 | 1569 | 0.34 | 0.00 | 0.00 |
| R153 On 03/11/2005 Bond Future | | | 7.76700 | 7.76700 | | 4.75 | 2.00 | 387.00 |
| R153 On 03/11/2005 Bond Future | 7.75 | Call | | 9386.00000 | 9300 | 5.03 | 0.00 | 0.00 |
| R153 On 03/11/2005 Bond Future | 7.75 | Put | | 10144.00000 | 10058 | 5.03 | 0.00 | 0.00 |
| R153 On 03/11/2005 Bond Future | 9.00 | Call | | 53848.00000 | 53825 | 6.40 | 0.00 | 0.00 |
| R153 On 03/11/2005 Bond Future | 9.00 | Put | | 490.00000 | 468 | 6.40 | 0.00 | 5.00 |
| R153 On 03/11/2005 Bond Future | 8.00 | Call | | 16226.00000 | 16143 | 5.30 | 0.00 | 0.00 |
| R153 On 03/11/2005 Bond Future | 8.00 | Put | | 5906.00000 | 5823 | 5.30 | 0.00 | 0.00 |
| R153 On 03/11/2005 Bond Future | 8.50 | Call | | 33861.00000 | 33810 | 5.85 | 0.00 | 0.00 |
| R153 On 03/11/2005 Bond Future | 8.50 | Put | | 1771.00000 | 1720 | 5.85 | 0.00 | 0.00 |
| R153 On 02/02/2006 Bond Future | | | 7.84600 | 7.80800 | | 4.75 | 0.00 | 0.00 |
| R153 On 02/02/2006 Bond Future | 7.50 | Call | | 9536.00000 | 8906 | 4.75 | 0.00 | 0.00 |
| R153 On 02/02/2006 Bond Future | 7.50 | Put | | 22649.00000 | 23624 | 4.75 | 0.00 | 0.00 |
| R157 On 03/11/2005 Bond Future | | | 8.08700 | 8.06100 | | 8.38 | 0.00 | 3.00 |
| R157 On 03/11/2005 Bond Future | 8.00 | Call | | 15900.00000 | 14762 | 8.38 | 0.00 | 0.00 |
| R157 On 03/11/2005 Bond Future | 8.00 | Put | | 20980.00000 | 22001 | 8.38 | 0.00 | 0.00 |
| R157 On 02/02/2006 Bond Future | | | 8.12400 | 8.09800 | | 8.48 | 0.00 | 0.00 |
| R157 On 02/02/2006 Bond Future | 8.00 | Call | | 26625.00000 | 25547 | 8.48 | 0.00 | 0.00 |
| R157 On 02/02/2006 Bond Future | 8.00 | Put | | 34603.00000 | 35631 | 8.48 | 0.00 | 0.00 |
| R157 On 02/02/2006 Bond Future | 7.75 | Call | | 17216.00000 | 16382 | 8.11 | 0.00 | 0.00 |
| R157 On 02/02/2006 Bond Future | 7.75 | Put | | 45838.00000 | 47110 | 8.11 | 0.00 | 0.00 |
| R186 On 03/11/2005 Bond Future | | | 7.74000 | 7.70500 | | 12.27 | 0.00 | 0.00 |
| R186 On 03/11/2005 Bond Future | 7.25 | Call | | 5827.00000 | 4949 | 11.72 | 0.00 | 0.00 |
| R186 On 03/11/2005 Bond Future | 7.25 | Put | | 65221.00000 | 68746 | 11.72 | 0.00 | 0.00 |
| R186 On 02/02/2006 Bond Future | | | 7.75300 | 7.71700 | | 13.03 | 0.00 | 0.00 |
| R186 On 02/02/2006 Bond Future | 7.50 | Call | | 31064.00000 | 29091 | 13.03 | 0.00 | 0.00 |
| R186 On 02/02/2006 Bond Future | 7.50 | Put | | 58656.00000 | 61174 | 13.03 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|-----------------|
| R194 On 03/11/2005 Bond Future | | | 7.49000 | 7.46400 | | 2.52 | 0.00 | 0.00 |
| R194 On 03/11/2005 Bond Future | 7.50 | Call | | 4942.00000 | 4611 | 2.69 | 0.00 | 0.00 |
| R194 On 03/11/2005 Bond Future | 7.50 | Put | | 4166.00000 | 4395 | 2.69 | 0.00 | 0.00 |
| R194 On 02/02/2006 Bond Future | | | 7.53100 | 7.50100 | | 2.39 | 0.00 | 0.00 |
| R194 On 02/02/2006 Bond Future | 7.25 | Call | | 4487.00000 | 4245 | 2.39 | 0.00 | 0.00 |
| R194 On 02/02/2006 Bond Future | 7.25 | Put | | 9353.00000 | 9690 | 2.39 | 0.00 | 0.00 |
| R201 On 03/11/2005 Bond Future | | | 8.06400 | 8.03800 | | 8.33 | 0.00 | 0.00 |
| R201 On 03/11/2005 Bond Future | 8.00 | Call | | 12968.00000 | 12044 | 8.33 | 0.00 | 0.00 |
| R201 On 03/11/2005 Bond Future | 8.00 | Put | | 15466.00000 | 16247 | 8.33 | 0.00 | 0.00 |
| R201 On 02/02/2006 Bond Future | | | 8.09600 | 8.07000 | | 8.73 | 0.00 | 0.00 |
| R201 On 02/02/2006 Bond Future | 7.75 | Call | | 13677.00000 | 13004 | 8.35 | 0.00 | 0.00 |
| R201 On 02/02/2006 Bond Future | 7.75 | Put | | 34486.00000 | 35481 | 8.35 | 0.00 | 0.00 |
| R203 On 03/11/2005 Bond Future | | | 8.07100 | 8.04600 | | 10.80 | 0.00 | 0.00 |
| R203 On 03/11/2005 Bond Future | 8.00 | Call | | 15817.00000 | 14772 | 10.80 | 0.00 | 0.00 |
| R203 On 03/11/2005 Bond Future | 8.00 | Put | | 19334.00000 | 20194 | 10.80 | 0.00 | 0.00 |
| R203 On 02/02/2006 Bond Future | | | 8.10100 | 8.07500 | | 10.80 | 0.00 | 0.00 |
| R203 On 02/02/2006 Bond Future | 8.00 | Call | | 26023.00000 | 24996 | 10.80 | 0.00 | 0.00 |
| R203 On 02/02/2006 Bond Future | 8.00 | Put | | 31674.00000 | 32596 | 10.80 | 0.00 | 0.00 |
| R204 On 03/11/2005 Bond Future | | | 8.06900 | 8.04400 | | 11.73 | 0.00 | 0.00 |
| R204 On 03/11/2005 Bond Future | 8.25 | Call | | 28090.00000 | 26662 | 11.73 | 0.00 | 0.00 |
| R204 On 03/11/2005 Bond Future | 8.25 | Put | | 11803.00000 | 12371 | 11.73 | 0.00 | 0.00 |
| R204 On 02/02/2006 Bond Future | | | 8.09400 | 8.06800 | | 11.73 | 0.00 | 0.00 |
| R204 On 02/02/2006 Bond Future | 8.00 | Call | | 27403.00000 | 26317 | 11.73 | 0.00 | 0.00 |
| R204 On 02/02/2006 Bond Future | 8.00 | Put | | 32787.00000 | 33749 | 11.73 | 0.00 | 0.00 |
| R207 On 03/11/2005 Bond Future | | | 8.05000 | 8.02400 | | 0.00 | 0.00 | 0.00 |
| R207 On 03/11/2005 Bond Future | 8.00 | Call | | 6635.00000 | 5652 | 0.00 | 0.00 | 0.00 |
| R207 On 03/11/2005 Bond Future | 8.00 | Put | | 8558.00000 | 9653 | 0.00 | 0.00 | 0.00 |
| R207 On 02/02/2006 Bond Future | | | 8.07200 | 8.04500 | | 0.00 | 0.00 | 0.00 |
| R207 On 02/02/2006 Bond Future | 8.00 | Call | | 10244.00000 | 9256 | 0.00 | 0.00 | 0.00 |
| R207 On 02/02/2006 Bond Future | 8.00 | Put | | 13814.00000 | 14959 | 0.00 | 0.00 | 0.00 |
| Total for Derivatives: | | | | | | | 2.00 | 1,358.00 |

Contract Details

Strike

Call/
Put

MTM Yield

Previous
MTM

Premium on
Option

Volatility

Traded Value

Open Interest

Grand Total:

2.00

1,358.00