



Daily MTM Report

Daily summary for 07/03/2005

| 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 | | | 7.17200 | 7.12600 | | | 0.00 | 0.00 |
| R153 On 31/08/2010 Bond | | | 7.62000 | 7.60000 | | | 0.00 | 0.00 |
| R157 On 15/09/2015 Bond | | | 7.95000 | 7.90500 | | | 0.00 | 0.00 |
| R186 On 21/12/2026 Bond | | | 7.37500 | 7.33500 | | | 0.00 | 0.00 |
| R194 On 28/02/2008 Bond | | | 7.44000 | 7.42000 | | | 0.00 | 0.00 |
| R201 On 21/12/2014 Bond | | | 7.95500 | 7.90500 | | | 0.00 | 0.00 |
| R203 On 15/09/2017 Bond | | | 7.96000 | 7.91000 | | | 0.00 | 0.00 |
| Total for j-Bonds: | | | | | | | 0.00 | 0.00 |

Derivatives

| | | | | | | | | |
|--------------------------|--|--|-----------|-----------|--|------|------|------|
| GOVI On 05/05/2005 jGovi | | | 220.22400 | 220.05000 | | 6.07 | 0.00 | 0.00 |
|--------------------------|--|--|-----------|-----------|--|------|------|------|

| 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 | | 36479.00000 | 36321 | 6.07 | 0.00 | 0.00 |
| GOVI On 05/05/2005 jGovi | 220.00 | Put | | 36479.00000 | 34081 | 6.07 | 0.00 | 0.00 |
| GOVI On 04/08/2005 jGovi | | | 224.30800 | 224.12400 | | 5.95 | 0.00 | 0.00 |
| GOVI On 04/08/2005 jGovi | 224.00 | Call | | 35577.00000 | 35698 | 5.95 | 0.00 | 0.00 |
| GOVI On 04/08/2005 jGovi | 224.00 | Put | | 35577.00000 | 32618 | 5.95 | 0.00 | 0.00 |
| GOVI On 03/11/2005 jGovi | | | 228.19000 | 228.00000 | | 5.78 | 0.00 | 0.00 |
| GOVI On 03/11/2005 jGovi | 228.00 | Call | | 43628.00000 | 43772 | 5.78 | 0.00 | 0.00 |
| GOVI On 03/11/2005 jGovi | 228.00 | Put | | 43628.00000 | 41872 | 5.78 | 0.00 | 0.00 |
| J152 On 28/02/2006 jSwap | | | 7.45503 | 7.41805 | | 0.00 | 0.00 | 0.00 |
| J153 On 31/08/2010 jSwap | | | 7.87320 | 7.87942 | | 0.00 | 0.00 | 0.00 |
| J157 On 15/09/2015 jSwap | | | 8.02001 | 7.99571 | | 0.00 | 0.00 | 0.00 |
| J186 On 21/12/2026 jSwap | | | 7.65574 | 7.62858 | | 0.00 | 0.00 | 0.00 |
| J194 On 28/02/2008 jSwap | | | 7.66047 | 7.66079 | | 0.00 | 0.00 | 0.00 |
| J201 On 22/12/2014 jSwap | | | 8.02952 | 8.01648 | | 0.00 | 0.00 | 0.00 |
| J203 On 15/09/2017 jSwap | | | 7.99343 | 7.95927 | | 0.00 | 0.00 | 0.00 |
| JBAR On 16/03/2005 jBar | | | 7.60000 | 7.55000 | | 0.00 | 0.00 | 0.00 |
| JFRA On 05/05/2005 jFra | | | 7.46100 | 7.41300 | | 0.21 | 0.00 | 0.00 |
| JFRA On 05/05/2005 jFra | 7.25 | Call | | 587.00000 | 570 | 0.21 | 0.00 | 0.00 |
| JFRA On 05/05/2005 jFra | 7.25 | Put | | 587.00000 | 176 | 0.21 | 0.00 | 0.00 |
| JFRA On 04/08/2005 jFra | | | 7.17000 | 7.15200 | | 0.31 | 0.00 | 0.00 |
| JFRA On 04/08/2005 jFra | 7.25 | Call | | 694.00000 | 641 | 0.31 | 0.00 | 0.00 |
| JFRA On 04/08/2005 jFra | 7.25 | Put | | 694.00000 | 960 | 0.31 | 0.00 | 0.00 |
| JFRA On 03/11/2005 jFra | | | 7.22900 | 7.22300 | | 0.39 | 0.00 | 0.00 |
| JFRA On 03/11/2005 jFra | 7.25 | Call | | 1265.00000 | 1189 | 0.39 | 0.00 | 0.00 |
| JFRA On 03/11/2005 jFra | 7.25 | Put | | 1265.00000 | 1363 | 0.39 | 0.00 | 0.00 |
| JFRA On 02/02/2006 jFra | | | 7.31800 | 7.32300 | | 0.41 | 0.00 | 0.00 |
| JFRA On 02/02/2006 jFra | 7.25 | Call | | 1662.00000 | 1563 | 0.41 | 0.00 | 0.00 |
| JFRA On 02/02/2006 jFra | 7.25 | Put | | 1662.00000 | 1519 | 0.41 | 0.00 | 0.00 |
| JFRA On 04/05/2006 jFra | | | 7.44600 | 7.47600 | | 0.41 | 0.00 | 0.00 |
| JFRA On 04/05/2006 jFra | 7.00 | Call | | 2443.00000 | 2295 | 0.41 | 0.00 | 0.00 |
| JFRA On 04/05/2006 jFra | 7.00 | Put | | 2443.00000 | 1326 | 0.41 | 0.00 | 0.00 |
| JFRA On 03/08/2006 jFra | | | 7.64200 | 7.62300 | | 0.41 | 0.00 | 0.00 |
| JFRA On 03/08/2006 jFra | 7.00 | Call | | 2829.00000 | 2749 | 0.41 | 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 | | 2829.00000 | 1301 | 0.41 | 0.00 | 0.00 |
| JFRA On 02/11/2006 jFra | | | 7.62500 | 7.77000 | | 0.41 | 0.00 | 0.00 |
| JFRA On 02/11/2006 jFra | 7.00 | Call | | 3212.00000 | 2872 | 0.41 | 0.00 | 0.00 |
| JFRA On 02/11/2006 jFra | 7.00 | Put | | 3212.00000 | 1465 | 0.41 | 0.00 | 0.00 |
| JN02 On 05/05/2005 jNote | | | 7.45400 | 7.46700 | | 2.63 | 0.00 | 0.00 |
| JN02 On 05/05/2005 jNote | 7.50 | Call | | 4098.00000 | 3398 | 2.63 | 0.00 | 0.00 |
| JN02 On 05/05/2005 jNote | 7.50 | Put | | 4098.00000 | 5164 | 2.63 | 0.00 | 0.00 |
| JN02 On 04/08/2005 jNote | | | 7.50300 | 7.52400 | | 2.82 | 0.00 | 0.00 |
| JN02 On 04/08/2005 jNote | 7.50 | Call | | 7624.00000 | 6801 | 2.82 | 0.00 | 0.00 |
| JN02 On 04/08/2005 jNote | 7.50 | Put | | 7624.00000 | 7666 | 2.82 | 0.00 | 0.00 |
| JN02 On 03/11/2005 jNote | | | 7.60400 | 7.62200 | | 2.93 | 0.00 | 0.00 |
| JN02 On 03/11/2005 jNote | 7.50 | Call | | 10854.00000 | 10001 | 2.93 | 0.00 | 0.00 |
| JN02 On 03/11/2005 jNote | 7.50 | Put | | 10854.00000 | 9008 | 2.93 | 0.00 | 0.00 |
| JN05 On 05/05/2005 jNote | | | 7.79400 | 7.80100 | | 5.35 | 0.00 | 0.00 |
| JN05 On 05/05/2005 jNote | 8.00 | Call | | 5455.00000 | 4353 | 5.35 | 0.00 | 0.00 |
| JN05 On 05/05/2005 jNote | 8.00 | Put | | 5455.00000 | 14932 | 5.35 | 0.00 | 0.00 |
| JN05 On 04/08/2005 jNote | | | 7.82700 | 7.83800 | | 5.46 | 0.00 | 0.00 |
| JN05 On 04/08/2005 jNote | 8.00 | Call | | 11291.00000 | 9909 | 5.46 | 0.00 | 0.00 |
| JN05 On 04/08/2005 jNote | 8.00 | Put | | 11291.00000 | 19116 | 5.46 | 0.00 | 0.00 |
| JN05 On 03/11/2005 jNote | | | 7.88000 | 7.89100 | | 5.51 | 0.00 | 0.00 |
| JN05 On 03/11/2005 jNote | 8.00 | Call | | 16156.00000 | 14650 | 5.51 | 0.00 | 0.00 |
| JN05 On 03/11/2005 jNote | 8.00 | Put | | 16156.00000 | 21657 | 5.51 | 0.00 | 0.00 |
| JN10 On 05/05/2005 jNote | | | 7.98200 | 7.96400 | | 8.18 | 0.00 | 0.00 |
| JN10 On 05/05/2005 jNote | 8.00 | Call | | 12464.00000 | 10964 | 8.18 | 0.00 | 0.00 |
| JN10 On 05/05/2005 jNote | 8.00 | Put | | 12464.00000 | 15657 | 8.18 | 0.00 | 0.00 |
| JN10 On 04/08/2005 jNote | | | 8.00300 | 7.98300 | | 8.38 | 0.00 | 0.00 |
| JN10 On 04/08/2005 jNote | 8.00 | Call | | 21418.00000 | 19933 | 8.38 | 0.00 | 0.00 |
| JN10 On 04/08/2005 jNote | 8.00 | Put | | 21418.00000 | 23174 | 8.38 | 0.00 | 0.00 |
| JN10 On 03/11/2005 jNote | | | 8.03400 | 8.01000 | | 8.57 | 0.00 | 0.00 |
| JN10 On 03/11/2005 jNote | 8.00 | Call | | 28712.00000 | 27299 | 8.57 | 0.00 | 0.00 |
| JN10 On 03/11/2005 jNote | 8.00 | Put | | 28712.00000 | 28401 | 8.57 | 0.00 | 0.00 |
| JROD On 31/03/2005 jRod | | | 7.29000 | 7.24700 | | 0.00 | 0.00 | 0.00 |
| JROD On 29/04/2005 jRod | | | 7.39500 | 7.35600 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/05/2005 jRod | | | 7.52600 | 7.48500 | | 0.00 | 0.00 | 0.00 |
| JROD On 30/06/2005 jRod | | | 7.43400 | 7.38500 | | 0.00 | 0.00 | 0.00 |
| JROD On 29/07/2005 jRod | | | 7.44400 | 7.39400 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/08/2005 jRod | | | 7.42900 | 7.37800 | | 0.00 | 0.00 | 0.00 |
| JROD On 30/09/2005 jRod | | | 7.36500 | 7.31300 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/10/2005 jRod | | | 7.36800 | 7.31500 | | 0.00 | 0.00 | 0.00 |
| JROD On 30/11/2005 jRod | | | 7.38100 | 7.32500 | | 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 30/12/2005 jRod | | | 7.36300 | 7.30600 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/01/2006 jRod | | | 7.37400 | 7.31300 | | 0.00 | 0.00 | 0.00 |
| JROD On 28/02/2006 jRod | | | 7.37800 | 7.31300 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/03/2006 jRod | | | 7.35500 | 7.29000 | | 0.00 | 0.00 | 0.00 |
| R152 On 05/05/2005 Bond Future | | | 7.07100 | 7.02200 | | 0.93 | 0.00 | 0.00 |
| R152 On 05/05/2005 Bond Future | 7.00 | Call | | 1554.00000 | 1501 | 0.93 | 0.00 | 0.00 |
| R152 On 05/05/2005 Bond Future | 7.00 | Put | | 1554.00000 | 1669 | 0.93 | 0.00 | 0.00 |
| R152 On 04/08/2005 Bond Future | | | 6.82600 | 6.78200 | | 0.73 | 0.00 | 0.00 |
| R152 On 04/08/2005 Bond Future | 7.75 | Call | | 5727.00000 | 5735 | 0.73 | 0.00 | 0.00 |
| R152 On 04/08/2005 Bond Future | 7.75 | Put | | 5727.00000 | 369 | 0.73 | 0.00 | 0.00 |
| R152 On 03/11/2005 Bond Future | | | 6.70200 | 6.66800 | | 0.47 | 0.00 | 0.00 |
| R152 On 03/11/2005 Bond Future | 6.75 | Call | | 1724.00000 | 1727 | 0.47 | 0.00 | 0.00 |
| R152 On 03/11/2005 Bond Future | 6.75 | Put | | 1724.00000 | 1421 | 0.47 | 0.00 | 0.00 |
| R153 On 05/05/2005 Bond Future | | | 7.61900 | 7.60000 | | 4.88 | 0.00 | 1.00 |
| R153 On 05/05/2005 Bond Future | 7.75 | Call | | 14280.00000 | 14891 | 4.88 | 0.00 | 0.00 |
| R153 On 05/05/2005 Bond Future | 7.75 | Put | | 14280.00000 | 6020 | 4.88 | 0.00 | 0.00 |
| R153 On 04/08/2005 Bond Future | | | 7.62100 | 7.60400 | | 4.73 | 0.00 | 0.00 |
| R153 On 04/08/2005 Bond Future | 7.75 | Call | | 19476.00000 | 20029 | 4.73 | 0.00 | 0.00 |
| R153 On 04/08/2005 Bond Future | 7.75 | Put | | 19476.00000 | 11640 | 4.73 | 0.00 | 0.00 |
| R153 On 03/11/2005 Bond Future | | | 7.66200 | 7.64900 | | 4.79 | 0.00 | 0.00 |
| R153 On 03/11/2005 Bond Future | 7.75 | Call | | 21867.00000 | 22415 | 4.79 | 0.00 | 0.00 |
| R153 On 03/11/2005 Bond Future | 7.75 | Put | | 21867.00000 | 16245 | 4.79 | 0.00 | 0.00 |
| R157 On 05/05/2005 Bond Future | | | 7.95800 | 7.91300 | | 7.33 | 0.00 | 0.00 |
| R157 On 05/05/2005 Bond Future | 8.00 | Call | | 21215.00000 | 20880 | 7.33 | 0.00 | 0.00 |
| R157 On 05/05/2005 Bond Future | 8.00 | Put | | 21215.00000 | 12852 | 7.33 | 0.00 | 0.00 |
| R157 On 04/08/2005 Bond Future | | | 7.95800 | 7.91300 | | 7.33 | 0.00 | 0.00 |
| R157 On 04/08/2005 Bond Future | 8.00 | Call | | 30910.00000 | 30607 | 7.33 | 0.00 | 0.00 |
| R157 On 04/08/2005 Bond Future | 8.00 | Put | | 30910.00000 | 22579 | 7.33 | 0.00 | 0.00 |
| R157 On 03/11/2005 Bond Future | | | 8.01100 | 7.96800 | | 7.42 | 0.00 | 0.00 |
| R157 On 03/11/2005 Bond Future | 8.00 | Call | | 35366.00000 | 35149 | 7.42 | 0.00 | 0.00 |
| R157 On 03/11/2005 Bond Future | 8.00 | Put | | 35366.00000 | 31887 | 7.42 | 0.00 | 0.00 |
| R186 On 05/05/2005 Bond Future | | | 7.37200 | 7.33200 | | 16.19 | 0.00 | 0.00 |
| R186 On 05/05/2005 Bond Future | 7.25 | Call | | 32396.00000 | 31451 | 16.19 | 0.00 | 0.00 |
| R186 On 05/05/2005 Bond Future | 7.25 | Put | | 32396.00000 | 41251 | 16.19 | 0.00 | 0.00 |
| R186 On 04/08/2005 Bond Future | | | 7.36800 | 7.32800 | | 16.73 | 0.00 | 0.00 |
| R186 On 04/08/2005 Bond Future | 7.25 | Call | | 54793.00000 | 53855 | 16.73 | 0.00 | 0.00 |
| R186 On 04/08/2005 Bond Future | 7.25 | Put | | 54793.00000 | 63054 | 16.73 | 0.00 | 0.00 |
| R186 On 03/11/2005 Bond Future | | | 7.37600 | 7.33700 | | 16.58 | 0.00 | 0.00 |
| R186 On 03/11/2005 Bond Future | 7.25 | Call | | 70623.00000 | 69536 | 16.58 | 0.00 | 0.00 |
| R186 On 03/11/2005 Bond Future | 7.25 | Put | | 70623.00000 | 79743 | 16.58 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R194 On 05/05/2005 Bond Future | | | 7.42600 | 7.40700 | | 3.33 | 0.00 | 0.00 |
| R194 On 05/05/2005 Bond Future | 7.50 | Call | | 7291.00000 | 7539 | 3.33 | 0.00 | 0.00 |
| R194 On 05/05/2005 Bond Future | 7.50 | Put | | 7291.00000 | 4323 | 3.33 | 0.00 | 0.00 |
| R194 On 04/08/2005 Bond Future | | | 7.40800 | 7.39300 | | 3.17 | 0.00 | 0.00 |
| R194 On 04/08/2005 Bond Future | 7.50 | Call | | 10472.00000 | 10725 | 3.17 | 0.00 | 0.00 |
| R194 On 04/08/2005 Bond Future | 7.50 | Put | | 10472.00000 | 7351 | 3.17 | 0.00 | 0.00 |
| R194 On 03/11/2005 Bond Future | | | 7.45700 | 7.44800 | | 3.09 | 0.00 | 0.00 |
| R194 On 03/11/2005 Bond Future | 7.50 | Call | | 11524.00000 | 11778 | 3.09 | 0.00 | 0.00 |
| R194 On 03/11/2005 Bond Future | 7.50 | Put | | 11524.00000 | 9770 | 3.09 | 0.00 | 0.00 |
| R201 On 05/05/2005 Bond Future | | | 7.96500 | 7.91500 | | 7.44 | 0.00 | 0.00 |
| R201 On 05/05/2005 Bond Future | 8.00 | Call | | 16520.00000 | 16097 | 7.44 | 0.00 | 0.00 |
| R201 On 05/05/2005 Bond Future | 8.00 | Put | | 16520.00000 | 10266 | 7.44 | 0.00 | 0.00 |
| R201 On 04/08/2005 Bond Future | | | 7.98200 | 7.93200 | | 7.62 | 0.00 | 0.00 |
| R201 On 04/08/2005 Bond Future | 8.00 | Call | | 23494.00000 | 23100 | 7.62 | 0.00 | 0.00 |
| R201 On 04/08/2005 Bond Future | 8.00 | Put | | 23494.00000 | 18525 | 7.62 | 0.00 | 0.00 |
| R201 On 03/11/2005 Bond Future | | | 8.01800 | 7.96900 | | 7.46 | 0.00 | 0.00 |
| R201 On 03/11/2005 Bond Future | 8.00 | Call | | 27619.00000 | 27272 | 7.46 | 0.00 | 0.00 |
| R201 On 03/11/2005 Bond Future | 8.00 | Put | | 27619.00000 | 25162 | 7.46 | 0.00 | 0.00 |
| R203 On 05/05/2005 Bond Future | | | 7.96700 | 7.91700 | | 9.38 | 0.00 | 0.00 |
| R203 On 05/05/2005 Bond Future | 8.00 | Call | | 19617.00000 | 19080 | 9.38 | 0.00 | 0.00 |
| R203 On 05/05/2005 Bond Future | 8.00 | Put | | 19617.00000 | 12529 | 9.38 | 0.00 | 0.00 |
| R203 On 04/08/2005 Bond Future | | | 7.97900 | 7.92900 | | 9.27 | 0.00 | 0.00 |
| R203 On 04/08/2005 Bond Future | 8.00 | Call | | 28397.00000 | 27907 | 9.27 | 0.00 | 0.00 |
| R203 On 04/08/2005 Bond Future | 8.00 | Put | | 28397.00000 | 22377 | 9.27 | 0.00 | 0.00 |
| R203 On 03/11/2005 Bond Future | | | 8.01000 | 7.96100 | | 9.51 | 0.00 | 0.00 |
| R203 On 03/11/2005 Bond Future | 8.00 | Call | | 33891.00000 | 33428 | 9.51 | 0.00 | 0.00 |
| R203 On 03/11/2005 Bond Future | 8.00 | Put | | 33891.00000 | 30356 | 9.51 | 0.00 | 0.00 |
| Total for Derivatives: | | | | | | | 0.00 | 1.00 |

Grand Total: 0.00 1.00