



Daily MTM Report

Daily summary for 12/04/2005

| 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 | | | 7.30200 | 7.28500 | | | 0.00 | 0.00 |
| R153 On 31/08/2010 Bond | | | 8.22000 | 8.20000 | | | 0.00 | 0.00 |
| R157 On 15/09/2015 Bond | | | 8.63000 | 8.60000 | | | 0.00 | 0.00 |
| R186 On 21/12/2026 Bond | | | 7.98500 | 7.94500 | | | 0.00 | 0.00 |
| R194 On 28/02/2008 Bond | | | 7.90000 | 7.89000 | | | 0.00 | 0.00 |
| R201 On 21/12/2014 Bond | | | 8.62500 | 8.59500 | | | 0.00 | 0.00 |
| R203 On 15/09/2017 Bond | | | 8.61000 | 8.58500 | | | 0.00 | 0.00 |
| Total for j-Bonds: | | | | | | | 0.00 | 0.00 |

Derivatives

| | | | | | | | | |
|--------------------------|--|--|-----------|-----------|--|-------|------|------|
| GOVI On 05/05/2005 jGovi | | | 213.20700 | 213.36900 | | 11.35 | 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 | | 4472.00000 | 3955 | 11.35 | 0.00 | 0.00 |
| GOVI On 05/05/2005 jGovi | 220.00 | Put | | 4472.00000 | 73905 | 11.35 | 0.00 | 0.00 |
| GOVI On 04/08/2005 jGovi | | | 217.12900 | 217.29300 | | 6.43 | 0.00 | 0.00 |
| GOVI On 04/08/2005 jGovi | 224.00 | Call | | 9019.00000 | 8311 | 6.43 | 0.00 | 0.00 |
| GOVI On 04/08/2005 jGovi | 224.00 | Put | | 9019.00000 | 77771 | 6.43 | 0.00 | 0.00 |
| GOVI On 03/11/2005 jGovi | | | 221.10300 | 221.26900 | | 6.29 | 0.00 | 0.00 |
| GOVI On 03/11/2005 jGovi | 228.00 | Call | | 16952.00000 | 15985 | 6.29 | 0.00 | 0.00 |
| GOVI On 03/11/2005 jGovi | 228.00 | Put | | 16952.00000 | 86445 | 6.29 | 0.00 | 0.00 |
| J152 On 28/02/2006 jSwap | | | 7.58470 | 7.56493 | | 0.00 | 0.00 | 0.00 |
| J153 On 31/08/2010 jSwap | | | 8.55761 | 8.54017 | | 0.00 | 0.00 | 0.00 |
| J157 On 15/09/2015 jSwap | | | 8.83357 | 8.82851 | | 0.00 | 0.00 | 0.00 |
| J186 On 21/12/2026 jSwap | | | 8.40857 | 8.34877 | | 0.00 | 0.00 | 0.00 |
| J194 On 28/02/2008 jSwap | | | 8.15929 | 8.14705 | | 0.00 | 0.00 | 0.00 |
| J201 On 22/12/2014 jSwap | | | 8.77425 | 8.77212 | | 0.00 | 0.00 | 0.00 |
| J203 On 15/09/2017 jSwap | | | 8.79375 | 8.71025 | | 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 | | | 7.63500 | 7.63500 | | 0.18 | 0.00 | 0.00 |
| JFRA On 05/05/2005 jFra | 7.25 | Call | | 945.00000 | 945 | 0.18 | 0.00 | 0.00 |
| JFRA On 05/05/2005 jFra | 7.25 | Put | | 945.00000 | 3 | 0.18 | 0.00 | 0.00 |
| JFRA On 04/08/2005 jFra | | | 7.41600 | 7.38100 | | 0.27 | 0.00 | 0.00 |
| JFRA On 04/08/2005 jFra | 7.25 | Call | | 778.00000 | 827 | 0.27 | 0.00 | 0.00 |
| JFRA On 04/08/2005 jFra | 7.25 | Put | | 778.00000 | 420 | 0.27 | 0.00 | 0.00 |
| JFRA On 03/11/2005 jFra | | | 7.50800 | 7.47900 | | 0.37 | 0.00 | 0.00 |
| JFRA On 03/11/2005 jFra | 7.25 | Call | | 1403.00000 | 1441 | 0.37 | 0.00 | 0.00 |
| JFRA On 03/11/2005 jFra | 7.25 | Put | | 1403.00000 | 810 | 0.37 | 0.00 | 0.00 |
| JFRA On 02/02/2006 jFra | | | 7.66900 | 7.62100 | | 0.42 | 0.00 | 0.00 |
| JFRA On 02/02/2006 jFra | 7.25 | Call | | 1997.00000 | 2072 | 0.42 | 0.00 | 0.00 |
| JFRA On 02/02/2006 jFra | 7.25 | Put | | 1997.00000 | 1047 | 0.42 | 0.00 | 0.00 |
| JFRA On 04/05/2006 jFra | | | 7.90700 | 7.87200 | | 0.44 | 0.00 | 0.00 |
| JFRA On 04/05/2006 jFra | 7.00 | Call | | 3048.00000 | 3109 | 0.44 | 0.00 | 0.00 |
| JFRA On 04/05/2006 jFra | 7.00 | Put | | 3048.00000 | 891 | 0.44 | 0.00 | 0.00 |
| JFRA On 03/08/2006 jFra | | | 8.13000 | 8.09100 | | 0.44 | 0.00 | 0.00 |
| JFRA On 03/08/2006 jFra | 7.00 | Call | | 3613.00000 | 3674 | 0.44 | 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 | | 3613.00000 | 913 | 0.44 | 0.00 | 0.00 |
| JFRA On 02/11/2006 jFra | | | 8.37700 | 8.40600 | | 0.45 | 0.00 | 0.00 |
| JFRA On 02/11/2006 jFra | 7.00 | Call | | 4363.00000 | 4297 | 0.45 | 0.00 | 0.00 |
| JFRA On 02/11/2006 jFra | 7.00 | Put | | 4363.00000 | 934 | 0.45 | 0.00 | 0.00 |
| JN02 On 05/05/2005 jNote | | | 7.88500 | 7.87700 | | 2.65 | 0.00 | 0.00 |
| JN02 On 05/05/2005 jNote | 7.50 | Call | | 7460.00000 | 7542 | 2.65 | 0.00 | 0.00 |
| JN02 On 05/05/2005 jNote | 7.50 | Put | | 7460.00000 | 487 | 2.65 | 0.00 | 0.00 |
| JN02 On 04/08/2005 jNote | | | 8.00800 | 7.99600 | | 2.95 | 0.00 | 0.00 |
| JN02 On 04/08/2005 jNote | 7.50 | Call | | 12109.00000 | 12223 | 2.95 | 0.00 | 0.00 |
| JN02 On 04/08/2005 jNote | 7.50 | Put | | 12109.00000 | 2922 | 2.95 | 0.00 | 0.00 |
| JN02 On 03/11/2005 jNote | | | 8.17900 | 8.17300 | | 3.15 | 0.00 | 0.00 |
| JN02 On 03/11/2005 jNote | 7.50 | Call | | 16821.00000 | 16832 | 3.15 | 0.00 | 0.00 |
| JN02 On 03/11/2005 jNote | 7.50 | Put | | 16821.00000 | 4424 | 3.15 | 0.00 | 0.00 |
| JN05 On 05/05/2005 jNote | | | 8.47600 | 8.46300 | | 5.84 | 0.00 | 0.00 |
| JN05 On 05/05/2005 jNote | 8.00 | Call | | 19585.00000 | 19988 | 5.84 | 0.00 | 0.00 |
| JN05 On 05/05/2005 jNote | 8.00 | Put | | 19585.00000 | 612 | 5.84 | 0.00 | 0.00 |
| JN05 On 04/08/2005 jNote | | | 8.55600 | 8.53700 | | 6.04 | 0.00 | 0.00 |
| JN05 On 04/08/2005 jNote | 8.00 | Call | | 27051.00000 | 27543 | 6.04 | 0.00 | 0.00 |
| JN05 On 04/08/2005 jNote | 8.00 | Put | | 27051.00000 | 4961 | 6.04 | 0.00 | 0.00 |
| JN05 On 03/11/2005 jNote | | | 8.65300 | 8.63300 | | 6.15 | 0.00 | 0.00 |
| JN05 On 03/11/2005 jNote | 8.00 | Call | | 33857.00000 | 34345 | 6.15 | 0.00 | 0.00 |
| JN05 On 03/11/2005 jNote | 8.00 | Put | | 33857.00000 | 7904 | 6.15 | 0.00 | 0.00 |
| JN10 On 05/05/2005 jNote | | | 8.76200 | 8.76400 | | 8.90 | 0.00 | 0.00 |
| JN10 On 05/05/2005 jNote | 8.00 | Call | | 51061.00000 | 50911 | 8.90 | 0.00 | 0.00 |
| JN10 On 05/05/2005 jNote | 8.00 | Put | | 51061.00000 | 72 | 8.90 | 0.00 | 0.00 |
| JN10 On 04/08/2005 jNote | | | 8.80700 | 8.80400 | | 9.18 | 0.00 | 0.00 |
| JN10 On 04/08/2005 jNote | 8.00 | Call | | 57230.00000 | 57280 | 9.18 | 0.00 | 0.00 |
| JN10 On 04/08/2005 jNote | 8.00 | Put | | 57230.00000 | 3592 | 9.18 | 0.00 | 0.00 |
| JN10 On 03/11/2005 jNote | | | 8.86000 | 8.85000 | | 9.40 | 0.00 | 0.00 |
| JN10 On 03/11/2005 jNote | 8.00 | Call | | 64369.00000 | 64753 | 9.40 | 0.00 | 0.00 |
| JN10 On 03/11/2005 jNote | 8.00 | Put | | 64369.00000 | 7741 | 9.40 | 0.00 | 0.00 |
| JROD On 29/04/2005 jRod | | | 7.24500 | 7.24900 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/05/2005 jRod | | | 7.38700 | 7.38900 | | 0.00 | 0.00 | 0.00 |
| JROD On 30/06/2005 jRod | | | 7.53900 | 7.54200 | | 0.00 | 0.00 | 0.00 |
| JROD On 29/07/2005 jRod | | | 7.44200 | 7.44500 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/08/2005 jRod | | | 7.48700 | 7.49000 | | 0.00 | 0.00 | 0.00 |
| JROD On 30/09/2005 jRod | | | 7.52000 | 7.52100 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/10/2005 jRod | | | 7.44500 | 7.44600 | | 0.00 | 0.00 | 0.00 |
| JROD On 30/11/2005 jRod | | | 7.48000 | 7.48000 | | 0.00 | 0.00 | 0.00 |
| JROD On 30/12/2005 jRod | | | 7.52300 | 7.52400 | | 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 | | | 7.48700 | 7.48800 | | 0.00 | 0.00 | 0.00 |
| JROD On 28/02/2006 jRod | | | 7.52500 | 7.52600 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/03/2006 jRod | | | 7.56300 | 7.56500 | | 0.00 | 0.00 | 0.00 |
| R152 On 05/05/2005 Bond Future | | | 7.27800 | 7.25800 | | 0.81 | 0.00 | 0.00 |
| R152 On 05/05/2005 Bond Future | 7.00 | Call | | 212.00000 | 172 | 0.81 | 0.00 | 0.00 |
| R152 On 05/05/2005 Bond Future | 7.00 | Put | | 212.00000 | 2391 | 0.81 | 0.00 | 0.00 |
| R152 On 04/08/2005 Bond Future | | | 7.05500 | 7.02600 | | 0.67 | 0.00 | 0.00 |
| R152 On 04/08/2005 Bond Future | 7.75 | Call | | 4328.00000 | 4191 | 0.67 | 0.00 | 0.00 |
| R152 On 04/08/2005 Bond Future | 7.75 | Put | | 4328.00000 | 368 | 0.67 | 0.00 | 0.00 |
| R152 On 03/11/2005 Bond Future | | | 6.94000 | 6.90200 | | 0.44 | 0.00 | 0.00 |
| R152 On 03/11/2005 Bond Future | 6.75 | Call | | 1154.00000 | 1102 | 0.44 | 0.00 | 0.00 |
| R152 On 03/11/2005 Bond Future | 6.75 | Put | | 1154.00000 | 1695 | 0.44 | 0.00 | 0.00 |
| R153 On 05/05/2005 Bond Future | | | 8.23100 | 8.21100 | | 5.32 | 0.00 | 1.00 |
| R153 On 05/05/2005 Bond Future | 7.75 | Call | | 759.00000 | 603 | 5.32 | 0.00 | 0.00 |
| R153 On 05/05/2005 Bond Future | 7.75 | Put | | 759.00000 | 23784 | 5.32 | 0.00 | 0.00 |
| R153 On 04/08/2005 Bond Future | | | 8.26200 | 8.24100 | | 5.22 | 0.00 | 0.00 |
| R153 On 04/08/2005 Bond Future | 7.75 | Call | | 6155.00000 | 5811 | 5.22 | 0.00 | 0.00 |
| R153 On 04/08/2005 Bond Future | 7.75 | Put | | 6155.00000 | 29403 | 5.22 | 0.00 | 0.00 |
| R153 On 03/11/2005 Bond Future | | | 8.33300 | 8.31100 | | 5.32 | 0.00 | 0.00 |
| R153 On 03/11/2005 Bond Future | 7.75 | Call | | 9594.00000 | 9215 | 5.32 | 0.00 | 0.00 |
| R153 On 03/11/2005 Bond Future | 7.75 | Put | | 9594.00000 | 34848 | 5.32 | 0.00 | 0.00 |
| R157 On 05/05/2005 Bond Future | | | 8.64100 | 8.61100 | | 8.03 | 0.00 | 0.00 |
| R157 On 05/05/2005 Bond Future | 8.00 | Call | | 385.00000 | 265 | 8.03 | 0.00 | 0.00 |
| R157 On 05/05/2005 Bond Future | 8.00 | Put | | 385.00000 | 54468 | 8.03 | 0.00 | 0.00 |
| R157 On 04/08/2005 Bond Future | | | 8.67800 | 8.64700 | | 7.94 | 0.00 | 0.00 |
| R157 On 04/08/2005 Bond Future | 8.75 | Call | | 32906.00000 | 31409 | 9.30 | 0.00 | 0.00 |
| R157 On 04/08/2005 Bond Future | 8.75 | Put | | 24632.00000 | 25633 | 9.30 | 0.00 | 100.00 |
| R157 On 04/08/2005 Bond Future | 8.00 | Call | | 0.00000 | 6227 | 7.94 | 0.00 | 0.00 |
| R157 On 04/08/2005 Bond Future | 8.00 | Put | | 0.00000 | 62368 | 7.94 | 0.00 | 0.00 |
| R157 On 04/08/2005 Bond Future | 9.00 | Call | | 45430.00000 | 43680 | 9.60 | 0.00 | 0.00 |
| R157 On 04/08/2005 Bond Future | 9.00 | Put | | 17371.00000 | 18119 | 9.60 | 0.00 | 0.00 |
| R157 On 04/08/2005 Bond Future | 9.25 | Call | | 59483.00000 | 57726 | 9.90 | 0.00 | 0.00 |
| R157 On 04/08/2005 Bond Future | 9.25 | Put | | 12048.00000 | 12589 | 9.90 | 0.00 | 0.00 |
| R157 On 03/11/2005 Bond Future | | | 8.73700 | 8.70500 | | 8.19 | 0.00 | 0.00 |
| R157 On 03/11/2005 Bond Future | 8.00 | Call | | 12398.00000 | 11601 | 8.19 | 0.00 | 0.00 |
| R157 On 03/11/2005 Bond Future | 8.00 | Put | | 12398.00000 | 71298 | 8.19 | 0.00 | 0.00 |
| R186 On 05/05/2005 Bond Future | | | 7.98800 | 7.94800 | | 16.32 | 0.00 | 0.00 |
| R186 On 05/05/2005 Bond Future | | | 7.98800 | 7.94800 | | 16.32 | 0.00 | 0.00 |
| R186 On 05/05/2005 Bond Future | 7.25 | Call | | 1223.00000 | 925 | 16.32 | 0.00 | 0.00 |
| R186 On 05/05/2005 Bond Future | 7.25 | Call | | 1223.00000 | 925 | 16.32 | 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 | | 1223.00000 | 96434 | 16.32 | 0.00 | 0.00 |
| R186 On 05/05/2005 Bond Future | 7.25 | Put | | 1223.00000 | 96434 | 16.32 | 0.00 | 0.00 |
| R186 On 04/08/2005 Bond Future | | | 7.99600 | 7.95500 | | 16.93 | 0.00 | 0.00 |
| R186 On 04/08/2005 Bond Future | 7.25 | Call | | 16712.00000 | 15753 | 16.93 | 0.00 | 0.00 |
| R186 On 04/08/2005 Bond Future | 7.25 | Put | | 16712.00000 | 111648 | 16.93 | 0.00 | 0.00 |
| R186 On 03/11/2005 Bond Future | | | 8.01500 | 7.97300 | | 16.79 | 0.00 | 0.00 |
| R186 On 03/11/2005 Bond Future | 7.25 | Call | | 30453.00000 | 29346 | 16.79 | 0.00 | 0.00 |
| R186 On 03/11/2005 Bond Future | 7.25 | Put | | 30453.00000 | 126942 | 16.79 | 0.00 | 0.00 |
| R194 On 05/05/2005 Bond Future | | | 7.90900 | 7.89900 | | 3.50 | 0.00 | 0.00 |
| R194 On 05/05/2005 Bond Future | 7.50 | Call | | 723.00000 | 630 | 3.50 | 0.00 | 0.00 |
| R194 On 05/05/2005 Bond Future | 7.50 | Put | | 723.00000 | 11153 | 3.50 | 0.00 | 0.00 |
| R194 On 04/08/2005 Bond Future | | | 7.92600 | 7.91500 | | 3.38 | 0.00 | 0.00 |
| R194 On 04/08/2005 Bond Future | 7.50 | Call | | 4350.00000 | 4202 | 3.38 | 0.00 | 0.00 |
| R194 On 04/08/2005 Bond Future | 7.50 | Put | | 4350.00000 | 14244 | 3.38 | 0.00 | 0.00 |
| R194 On 03/11/2005 Bond Future | | | 8.01200 | 8.00200 | | 3.33 | 0.00 | 0.00 |
| R194 On 03/11/2005 Bond Future | 7.50 | Call | | 6152.00000 | 6005 | 3.33 | 0.00 | 0.00 |
| R194 On 03/11/2005 Bond Future | 7.50 | Put | | 6152.00000 | 16973 | 3.33 | 0.00 | 0.00 |
| R201 On 05/05/2005 Bond Future | | | 8.63700 | 8.60700 | | 8.14 | 0.00 | 0.00 |
| R201 On 05/05/2005 Bond Future | 8.00 | Call | | 305.00000 | 209 | 8.14 | 0.00 | 0.00 |
| R201 On 05/05/2005 Bond Future | 8.00 | Put | | 305.00000 | 42593 | 8.14 | 0.00 | 0.00 |
| R201 On 04/08/2005 Bond Future | | | 8.67400 | 8.64300 | | 8.40 | 0.00 | 0.00 |
| R201 On 04/08/2005 Bond Future | 8.00 | Call | | 5375.00000 | 4875 | 8.40 | 0.00 | 0.00 |
| R201 On 04/08/2005 Bond Future | 8.00 | Put | | 5375.00000 | 48856 | 8.40 | 0.00 | 0.00 |
| R201 On 03/11/2005 Bond Future | | | 8.73000 | 8.69900 | | 8.27 | 0.00 | 0.00 |
| R201 On 03/11/2005 Bond Future | 8.00 | Call | | 9760.00000 | 9163 | 8.27 | 0.00 | 0.00 |
| R201 On 03/11/2005 Bond Future | 8.00 | Put | | 9760.00000 | 55834 | 8.27 | 0.00 | 0.00 |
| R203 On 05/05/2005 Bond Future | | | 8.61900 | 8.59400 | | 10.28 | 0.00 | 0.00 |
| R203 On 05/05/2005 Bond Future | 8.00 | Call | | 481.00000 | 361 | 10.28 | 0.00 | 0.00 |
| R203 On 05/05/2005 Bond Future | 8.00 | Put | | 481.00000 | 47470 | 10.28 | 0.00 | 0.00 |
| R203 On 04/08/2005 Bond Future | | | 8.64800 | 8.62200 | | 10.18 | 0.00 | 0.00 |
| R203 On 04/08/2005 Bond Future | 8.00 | Call | | 7097.00000 | 6637 | 10.18 | 0.00 | 0.00 |
| R203 On 04/08/2005 Bond Future | 8.00 | Put | | 7097.00000 | 55296 | 10.18 | 0.00 | 0.00 |
| R203 On 03/11/2005 Bond Future | | | 8.69500 | 8.66900 | | 10.47 | 0.00 | 0.00 |
| R203 On 03/11/2005 Bond Future | 8.00 | Call | | 12744.00000 | 12203 | 10.47 | 0.00 | 0.00 |
| R203 On 03/11/2005 Bond Future | 8.00 | Put | | 12744.00000 | 63646 | 10.47 | 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

Grand Total:

0.00

106.00