

Daily MTM Report

Daily summary for 25/08/2005

| 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 | | | 7.11800 | 7.11200 | | | 0.00 | 0.00 |
| R153 On 31/08/2010 Bond | | | 7.73500 | 7.60000 | | | 0.00 | 0.00 |
| R157 On 15/09/2015 Bond | | | 8.07000 | 7.91500 | | | 0.00 | 0.00 |
| R186 On 21/12/2026 Bond | | | 7.73000 | 7.56500 | | | 0.00 | 0.00 |
| R194 On 28/02/2008 Bond | | | 7.37000 | 7.28000 | | | 0.00 | 0.00 |
| R201 On 21/12/2014 Bond | | | 8.05000 | 7.90000 | | | 0.00 | 0.00 |
| R203 On 15/09/2017 Bond | | | 8.07000 | 7.92000 | | | 0.00 | 0.00 |
| R204 On 21/12/2018 Bond | | | 8.06000 | 7.91000 | | | 0.00 | 0.00 |
| R207 On 15/01/2020 Bond | | | 8.03900 | 7.88600 | | | 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 | | | 226.22000 | | 227.91200 | | 6.53 | 0.00 | 463.00 |
| GOVI On 03/11/2005 jGovi | 228.00 | Call | | | 25737.00000 | 17960 | 6.53 | 0.00 | 0.00 |
| GOVI On 03/11/2005 jGovi | 228.00 | Put | | | 26617.00000 | 35760 | 6.53 | 0.00 | 0.00 |
| GOVI On 02/02/2006 jGovi | | | 230.34300 | | 232.02500 | | 0.00 | 0.00 | 0.00 |
| GOVI On 02/02/2006 jGovi | 230.00 | Call | | | 41879.00000 | 32237 | 0.00 | 0.00 | 0.00 |
| GOVI On 02/02/2006 jGovi | 230.00 | Put | | | 21629.00000 | 28807 | 0.00 | 0.00 | 0.00 |
| J152 On 28/02/2006 jSwap | | | 7.16600 | | 7.16700 | | 0.00 | 0.00 | 0.00 |
| J153 On 31/08/2010 jSwap | | | 7.70600 | | 7.58400 | | 0.00 | 0.00 | 0.00 |
| J157 On 15/09/2015 jSwap | | | 8.06100 | | 7.91400 | | 0.00 | 0.00 | 0.00 |
| J186 On 21/12/2026 jSwap | | | 7.67800 | | 7.51200 | | 0.00 | 0.00 | 0.00 |
| J194 On 28/02/2008 jSwap | | | 7.37000 | | 7.29600 | | 0.00 | 0.00 | 0.00 |
| J201 On 22/12/2014 jSwap | | | 8.02300 | | 7.87800 | | 0.00 | 0.00 | 0.00 |
| J203 On 15/09/2017 jSwap | | | 8.02500 | | 7.88400 | | 0.00 | 0.00 | 0.00 |
| J204 On 21/12/2018 jSwap | | | 8.03100 | | 7.88600 | | 0.00 | 0.00 | 0.00 |
| J207 On 15/01/2020 jSwap | | | 8.64500 | | 8.49100 | | 0.00 | 0.00 | 0.00 |
| JBAR On 16/03/2005 jBar | | | 7.00000 | | 7.00000 | | 0.00 | 0.00 | 0.00 |
| JFRA On 03/11/2005 jFra | | | 6.93200 | | 6.90300 | | 0.27 | 0.00 | 0.00 |
| JFRA On 03/11/2005 jFra | 7.25 | Call | | | 165.00000 | 180 | 0.27 | 0.00 | 0.00 |
| JFRA On 03/11/2005 jFra | 7.25 | Put | | | 1015.00000 | 959 | 0.27 | 0.00 | 0.00 |
| JFRA On 02/02/2006 jFra | | | 6.86400 | | 6.81700 | | 0.35 | 0.00 | 0.00 |
| JFRA On 02/02/2006 jFra | 7.25 | Call | | | 488.00000 | 523 | 0.35 | 0.00 | 0.00 |
| JFRA On 02/02/2006 jFra | 7.25 | Put | | | 1549.00000 | 1469 | 0.35 | 0.00 | 0.00 |
| JFRA On 04/05/2006 jFra | | | 6.96200 | | 6.89500 | | 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 | | 1131.00000 | 1207 | 0.38 | 0.00 | 0.00 |
| JFRA On 04/05/2006 jFra | 7.00 | Put | | 1389.00000 | 1300 | 0.38 | 0.00 | 0.00 |
| JFRA On 03/08/2006 jFra | | | 7.09900 | 7.02900 | | 0.40 | 0.00 | 0.00 |
| JFRA On 03/08/2006 jFra | 7.00 | Call | | 1566.00000 | 1652 | 0.40 | 0.00 | 0.00 |
| JFRA On 03/08/2006 jFra | 7.00 | Put | | 1495.00000 | 1409 | 0.40 | 0.00 | 0.00 |
| JFRA On 02/11/2006 jFra | | | 7.30100 | 7.18400 | | 0.40 | 0.00 | 0.00 |
| JFRA On 02/11/2006 jFra | 7.00 | Call | | 1985.00000 | 2141 | 0.40 | 0.00 | 0.00 |
| JFRA On 02/11/2006 jFra | 7.00 | Put | | 1534.00000 | 1404 | 0.40 | 0.00 | 0.00 |
| JFRA On 01/02/2007 jFra | | | 7.46800 | 7.36600 | | 0.40 | 0.00 | 500.00 |
| JFRA On 01/02/2007 jFra | 7.50 | Call | | 1752.00000 | 1870 | 0.40 | 0.00 | 0.00 |
| JFRA On 01/02/2007 jFra | 7.50 | Put | | 2080.00000 | 1949 | 0.40 | 0.00 | 0.00 |
| JFRA On 03/05/2007 jFra | | | 7.72500 | 7.53600 | | 0.43 | 0.00 | 0.00 |
| JFRA On 03/05/2007 jFra | 7.50 | Call | | 2259.00000 | 2498 | 0.43 | 0.00 | 0.00 |
| JFRA On 03/05/2007 jFra | 7.50 | Put | | 2171.00000 | 1948 | 0.43 | 0.00 | 0.00 |
| JFRA On 02/08/2007 jFra | | | 7.80300 | 7.67200 | | 0.48 | 0.00 | 0.00 |
| JFRA On 02/08/2007 jFra | 7.50 | Call | | 2860.00000 | 3029 | 0.48 | 0.00 | 0.00 |
| JFRA On 02/08/2007 jFra | 7.50 | Put | | 2439.00000 | 2288 | 0.48 | 0.00 | 0.00 |
| JFRA On 01/11/2007 jFra | | | 7.96500 | 7.80800 | | 0.52 | 0.00 | 0.00 |
| JFRA On 01/11/2007 jFra | 7.50 | Call | | 3484.00000 | 3710 | 0.52 | 0.00 | 0.00 |
| JFRA On 01/11/2007 jFra | 7.50 | Put | | 2674.00000 | 2487 | 0.52 | 0.00 | 0.00 |
| JN02 On 03/11/2005 jNote | | | 7.25600 | 7.16400 | | 2.79 | 0.00 | 0.00 |
| JN02 On 03/11/2005 jNote | 7.50 | Call | | 2424.00000 | 2953 | 2.79 | 0.00 | 0.00 |
| JN02 On 03/11/2005 jNote | 7.50 | Put | | 8636.00000 | 7462 | 2.79 | 0.00 | 0.00 |
| JN02 On 02/02/2006 jNote | | | 7.38700 | 7.27900 | | 0.00 | 0.00 | 0.00 |
| JN02 On 02/02/2006 jNote | 7.25 | Call | | 13555.00000 | 14546 | 0.00 | 0.00 | 0.00 |
| JN02 On 02/02/2006 jNote | 7.25 | Put | | 13018.00000 | 11993 | 0.00 | 0.00 | 0.00 |
| JN05 On 03/11/2005 jNote | | | 7.86300 | 7.73300 | | 6.00 | 0.00 | 0.00 |
| JN05 On 03/11/2005 jNote | 8.00 | Call | | 5982.00000 | 7917 | 6.00 | 0.00 | 0.00 |
| JN05 On 03/11/2005 jNote | 8.00 | Put | | 17049.00000 | 13581 | 6.00 | 0.00 | 0.00 |
| JN05 On 02/02/2006 jNote | | | 7.94800 | 7.81200 | | 0.00 | 0.00 | 0.00 |
| JN05 On 02/02/2006 jNote | 7.75 | Call | | 14592.00000 | 17673 | 0.00 | 0.00 | 0.00 |
| JN05 On 02/02/2006 jNote | 7.75 | Put | | 12030.00000 | 9512 | 0.00 | 0.00 | 0.00 |
| JN10 On 03/11/2005 jNote | | | 8.07500 | 7.93800 | | 9.57 | 0.00 | 0.00 |
| JN10 On 03/11/2005 jNote | 8.00 | Call | | 14819.00000 | 19374 | 9.57 | 0.00 | 0.00 |
| JN10 On 03/11/2005 jNote | 8.00 | Put | | 19101.00000 | 14229 | 9.57 | 0.00 | 0.00 |
| JN10 On 02/02/2006 jNote | | | 8.11300 | 7.97400 | | 0.00 | 0.00 | 0.00 |
| JN10 On 02/02/2006 jNote | 8.00 | Call | | 12423.00000 | 17420 | 0.00 | 0.00 | 0.00 |
| JN10 On 02/02/2006 jNote | 8.00 | Put | | 14215.00000 | 9690 | 0.00 | 0.00 | 0.00 |
| JROD On 31/08/2005 jRod | | | 6.66400 | 6.66500 | | 0.00 | 0.00 | 0.00 |
| JROD On 30/09/2005 jRod | | | 6.73200 | 6.73400 | | 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 31/10/2005 jRod | | | 6.84200 | 6.84300 | | 0.00 | 0.00 | 0.00 |
| JROD On 30/11/2005 jRod | | | 6.83700 | 6.83900 | | 0.00 | 0.00 | 0.00 |
| JROD On 30/12/2005 jRod | | | 6.87800 | 6.88000 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/01/2006 jRod | | | 6.91200 | 6.91400 | | 0.00 | 0.00 | 0.00 |
| JROD On 28/02/2006 jRod | | | 6.87300 | 6.87500 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/03/2006 jRod | | | 6.89800 | 6.89900 | | 0.00 | 0.00 | 0.00 |
| JROD On 28/04/2006 jRod | | | 6.92300 | 6.92400 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/05/2006 jRod | | | 6.89900 | 6.90000 | | 0.00 | 0.00 | 0.00 |
| JROD On 30/06/2006 jRod | | | 6.92200 | 6.92300 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/07/2006 jRod | | | 6.94500 | 6.94600 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/08/2006 jRod | | | 6.91900 | 6.92000 | | 0.00 | 0.00 | 0.00 |
| R152 On 03/11/2005 Bond Future | | | 7.20500 | 7.19400 | | 0.34 | 0.00 | 0.00 |
| R152 On 03/11/2005 Bond Future | 6.75 | Call | | 158.00000 | 149 | 0.34 | 0.00 | 0.00 |
| R152 On 03/11/2005 Bond Future | 6.75 | Put | | 1542.00000 | 1567 | 0.34 | 0.00 | 0.00 |
| R153 On 03/11/2005 Bond Future | | | 7.76500 | 7.63500 | | 4.75 | 0.00 | 323.00 |
| R153 On 03/11/2005 Bond Future | 7.75 | Call | | 13681.00000 | 10486 | 5.03 | 0.00 | 0.00 |
| R153 On 03/11/2005 Bond Future | 7.75 | Put | | 8542.00000 | 11154 | 5.03 | 0.00 | 0.00 |
| R153 On 03/11/2005 Bond Future | 9.00 | Call | | 59821.00000 | 54262 | 6.40 | 0.00 | 0.00 |
| R153 On 03/11/2005 Bond Future | 9.00 | Put | | 566.00000 | 816 | 6.40 | 0.00 | 5.00 |
| R153 On 03/11/2005 Bond Future | 8.00 | Call | | 21354.00000 | 17314 | 5.30 | 0.00 | 0.00 |
| R153 On 03/11/2005 Bond Future | 8.00 | Put | | 5137.00000 | 6905 | 5.30 | 0.00 | 0.00 |
| R153 On 03/11/2005 Bond Future | 8.50 | Call | | 39718.00000 | 34610 | 5.85 | 0.00 | 0.00 |
| R153 On 03/11/2005 Bond Future | 8.50 | Put | | 1731.00000 | 2431 | 5.85 | 0.00 | 0.00 |
| R153 On 02/02/2006 Bond Future | | | 7.81500 | 7.66400 | | 4.75 | 0.00 | 0.00 |
| R153 On 02/02/2006 Bond Future | 7.50 | Call | | 12685.00000 | 10043 | 4.75 | 0.00 | 0.00 |
| R153 On 02/02/2006 Bond Future | 7.50 | Put | | 19689.00000 | 23452 | 4.75 | 0.00 | 0.00 |
| R157 On 03/11/2005 Bond Future | | | 8.09000 | 7.94000 | | 8.38 | 0.00 | 3.00 |
| R157 On 03/11/2005 Bond Future | 8.00 | Call | | 23139.00000 | 16769 | 8.38 | 0.00 | 0.00 |
| R157 On 03/11/2005 Bond Future | 8.00 | Put | | 18116.00000 | 24256 | 8.38 | 0.00 | 0.00 |
| R157 On 02/02/2006 Bond Future | | | 8.14200 | 7.97600 | | 8.48 | 0.00 | 0.00 |
| R157 On 02/02/2006 Bond Future | 8.00 | Call | | 32959.00000 | 26280 | 8.48 | 0.00 | 0.00 |
| R157 On 02/02/2006 Bond Future | 8.00 | Put | | 30995.00000 | 37820 | 8.48 | 0.00 | 0.00 |
| R186 On 03/11/2005 Bond Future | | | 7.74300 | 7.57500 | | 12.27 | 0.00 | 0.00 |
| R186 On 03/11/2005 Bond Future | 7.25 | Call | | 11797.00000 | 6714 | 11.72 | 0.00 | 0.00 |
| R186 On 03/11/2005 Bond Future | 7.25 | Put | | 54636.00000 | 70886 | 11.72 | 0.00 | 0.00 |
| R186 On 02/02/2006 Bond Future | | | 7.75600 | 7.58300 | | 13.03 | 0.00 | 0.00 |
| R186 On 02/02/2006 Bond Future | 7.50 | Call | | 40645.00000 | 30869 | 13.03 | 0.00 | 0.00 |
| R186 On 02/02/2006 Bond Future | 7.50 | Put | | 51304.00000 | 63325 | 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 | | | 7.40500 | 7.30600 | | 2.52 | 0.00 | 0.00 |
| R194 On 03/11/2005 Bond Future | 7.50 | Call | | 7449.00000 | 6130 | 2.69 | 0.00 | 0.00 |
| R194 On 03/11/2005 Bond Future | 7.50 | Put | | 3255.00000 | 4079 | 2.69 | 0.00 | 0.00 |
| R194 On 02/02/2006 Bond Future | | | 7.43500 | 7.32400 | | 2.39 | 0.00 | 0.00 |
| R194 On 02/02/2006 Bond Future | 7.25 | Call | | 6261.00000 | 5281 | 2.39 | 0.00 | 0.00 |
| R194 On 02/02/2006 Bond Future | 7.25 | Put | | 7699.00000 | 8870 | 2.39 | 0.00 | 0.00 |
| R201 On 03/11/2005 Bond Future | | | 8.08000 | 7.92500 | | 8.33 | 0.00 | 0.00 |
| R201 On 03/11/2005 Bond Future | 8.00 | Call | | 18482.00000 | 13210 | 8.33 | 0.00 | 0.00 |
| R201 On 03/11/2005 Bond Future | 8.00 | Put | | 13528.00000 | 18461 | 8.33 | 0.00 | 0.00 |
| R201 On 02/02/2006 Bond Future | | | 8.11300 | 7.95300 | | 8.73 | 0.00 | 0.00 |
| R201 On 02/02/2006 Bond Future | 7.75 | Call | | 17656.00000 | 13584 | 8.35 | 0.00 | 0.00 |
| R201 On 02/02/2006 Bond Future | 7.75 | Put | | 30918.00000 | 37149 | 8.35 | 0.00 | 0.00 |
| R203 On 03/11/2005 Bond Future | | | 8.09700 | 7.94300 | | 10.80 | 0.00 | 0.00 |
| R203 On 03/11/2005 Bond Future | 8.00 | Call | | 21895.00000 | 15903 | 10.80 | 0.00 | 0.00 |
| R203 On 03/11/2005 Bond Future | 8.00 | Put | | 17514.00000 | 23300 | 10.80 | 0.00 | 0.00 |
| R203 On 02/02/2006 Bond Future | | | 8.12700 | 7.96900 | | 10.80 | 0.00 | 0.00 |
| R203 On 02/02/2006 Bond Future | 8.00 | Call | | 31392.00000 | 25410 | 10.80 | 0.00 | 0.00 |
| R203 On 02/02/2006 Bond Future | 8.00 | Put | | 29044.00000 | 34954 | 10.80 | 0.00 | 0.00 |
| R204 On 03/11/2005 Bond Future | | | 8.08300 | 7.93000 | | 11.73 | 0.00 | 0.00 |
| R204 On 03/11/2005 Bond Future | 8.25 | Call | | 36243.00000 | 28089 | 11.73 | 0.00 | 0.00 |
| R204 On 03/11/2005 Bond Future | 8.25 | Put | | 10783.00000 | 14914 | 11.73 | 0.00 | 0.00 |
| R204 On 02/02/2006 Bond Future | | | 8.11000 | 7.95200 | | 11.73 | 0.00 | 0.00 |
| R204 On 02/02/2006 Bond Future | 8.00 | Call | | 33498.00000 | 27104 | 11.73 | 0.00 | 0.00 |
| R204 On 02/02/2006 Bond Future | 8.00 | Put | | 29674.00000 | 35794 | 11.73 | 0.00 | 0.00 |
| R207 On 03/11/2005 Bond Future | | | 8.05900 | 7.90300 | | 0.00 | 0.00 | 0.00 |
| R207 On 03/11/2005 Bond Future | 8.00 | Call | | 12962.00000 | 6214 | 0.00 | 0.00 | 0.00 |
| R207 On 03/11/2005 Bond Future | 8.00 | Put | | 5131.00000 | 10934 | 0.00 | 0.00 | 0.00 |
| R207 On 02/02/2006 Bond Future | | | 8.08200 | 7.92200 | | 0.00 | 0.00 | 0.00 |
| R207 On 02/02/2006 Bond Future | 8.00 | Call | | 15923.00000 | 9462 | 0.00 | 0.00 | 0.00 |
| R207 On 02/02/2006 Bond Future | 8.00 | Put | | 9691.00000 | 15953 | 0.00 | 0.00 | 0.00 |

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|-------------------------------|--|--|--|--|--|--|-------------|-----------------|
| Total for Derivatives: | | | | | | | 0.00 | 1,294.00 |
|-------------------------------|--|--|--|--|--|--|-------------|-----------------|

| | | | | | | | | |
|---------------------|--|--|--|--|--|--|-------------|-----------------|
| Grand Total: | | | | | | | 0.00 | 1,294.00 |
|---------------------|--|--|--|--|--|--|-------------|-----------------|