

# Daily MTM Report

Daily summary for 26/09/2005

| Contract Details        | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Traded Value | Open Interest |
|-------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| <b><u>i-Bonds</u></b>   |        |              |           |                 |                      |            |              |               |
| R152 On 28/02/2006 Bond |        |              | 7.09300   | 7.10900         |                      |            | 0.00         | 0.00          |
| R153 On 31/08/2010 Bond |        |              | 7.85000   | 7.81000         |                      |            | 0.00         | 0.00          |
| R157 On 15/09/2015 Bond |        |              | 8.10000   | 8.06000         |                      |            | 0.00         | 0.00          |
| R186 On 21/12/2026 Bond |        |              | 7.78000   | 7.74000         |                      |            | 0.00         | 0.00          |
| R194 On 28/02/2008 Bond |        |              | 7.56000   | 7.53000         |                      |            | 0.00         | 0.00          |
| R201 On 21/12/2014 Bond |        |              | 8.10500   | 8.06500         |                      |            | 0.00         | 0.00          |
| R203 On 15/09/2017 Bond |        |              | 8.08000   | 8.04500         |                      |            | 0.00         | 0.00          |
| R204 On 21/12/2018 Bond |        |              | 8.07000   | 8.04000         |                      |            | 0.00         | 0.00          |
| R207 On 15/01/2020 Bond |        |              | 8.04500   | 8.01700         |                      |            | 0.00         | 0.00          |

| Contract Details          | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Traded Value | Open Interest |
|---------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| <b>Total for j-Bonds:</b> |        |              |           |                 |                      |            | <b>0.00</b>  | <b>0.00</b>   |

## Derivatives

|                          |        |      |           |              |        |      |      |        |
|--------------------------|--------|------|-----------|--------------|--------|------|------|--------|
| GOVI On 03/11/2005 jGovi |        |      | 225.65000 | 226.07600    |        | 6.53 | 0.00 | 463.00 |
| GOVI On 03/11/2005 jGovi | 228.00 | Call |           | 11659.00000  | 9565   | 6.53 | 0.00 | 0.00   |
| GOVI On 03/11/2005 jGovi | 228.00 | Put  |           | 30899.00000  | 33065  | 6.53 | 0.00 | 0.00   |
| GOVI On 02/02/2006 jGovi |        |      | 229.62200 | 230.06500    |        | 0.00 | 0.00 | 0.00   |
| GOVI On 02/02/2006 jGovi | 230.00 | Call |           | 27919.00000  | 25403  | 0.00 | 0.00 | 0.00   |
| GOVI On 02/02/2006 jGovi | 230.00 | Put  |           | 27269.00000  | 29183  | 0.00 | 0.00 | 0.00   |
| GOVI On 04/05/2006 jGovi |        |      | 233.78400 | 234.24200    |        | 0.00 | 0.00 | 57.00  |
| GOVI On 04/05/2006 jGovi | 230.00 | Call |           | 61284.00000  | 57956  | 0.00 | 0.00 | 0.00   |
| GOVI On 04/05/2006 jGovi | 230.00 | Put  |           | 18864.00000  | 20116  | 0.00 | 0.00 | 0.00   |
| GOVI On 03/08/2006 jGovi |        |      | 238.08800 | 238.55000    |        | 0.00 | 0.00 | 0.00   |
| GOVI On 03/08/2006 jGovi | 230.00 | Call |           | 98857.00000  | 95073  | 0.00 | 0.00 | 0.00   |
| GOVI On 03/08/2006 jGovi | 230.00 | Put  |           | 13357.00000  | 14193  | 0.00 | 0.00 | 0.00   |
| GOVI On 02/11/2006 jGovi |        |      | 242.54400 | 243.00200    |        | 0.00 | 0.00 | 0.00   |
| GOVI On 02/11/2006 jGovi | 230.00 | Call |           | 139550.00000 | 135529 | 0.00 | 0.00 | 0.00   |
| GOVI On 02/11/2006 jGovi | 230.00 | Put  |           | 9530.00000   | 10089  | 0.00 | 0.00 | 0.00   |
| J152 On 28/02/2006 jSwap |        |      | 7.10600   | 7.11300      |        | 0.00 | 0.00 | 0.00   |
| J153 On 31/08/2010 jSwap |        |      | 7.85200   | 7.81200      |        | 0.00 | 0.00 | 0.00   |
| J157 On 15/09/2015 jSwap |        |      | 8.11900   | 8.07900      |        | 0.00 | 0.00 | 0.00   |
| J186 On 21/12/2026 jSwap |        |      | 7.72400   | 7.68300      |        | 0.00 | 0.00 | 0.00   |
| J194 On 28/02/2008 jSwap |        |      | 7.56000   | 7.53000      |        | 0.00 | 0.00 | 0.00   |
| J201 On 22/12/2014 jSwap |        |      | 8.06000   | 8.02100      |        | 0.00 | 0.00 | 0.00   |
| J203 On 15/09/2017 jSwap |        |      | 8.07100   | 8.03600      |        | 0.00 | 0.00 | 0.00   |
| J204 On 21/12/2018 jSwap |        |      | 8.03000   | 8.00100      |        | 0.00 | 0.00 | 0.00   |
| J207 On 15/01/2020 jSwap |        |      | 8.01600   | 7.98800      |        | 0.00 | 0.00 | 0.00   |
| JBAR On 16/03/2005 jBar  |        |      | 6.96800   | 6.96800      |        | 0.00 | 0.00 | 0.00   |

| Contract Details         | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Traded Value | Open Interest |
|--------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| JFRA On 03/11/2005 jFra  |        |              | 6.99100   | 6.99300         |                      | 0.27       | 0.00         | 0.00          |
| JFRA On 03/11/2005 jFra  | 7.25   | Call         |           | 129.00000       | 118                  | 0.27       | 0.00         | 0.00          |
| JFRA On 03/11/2005 jFra  | 7.25   | Put          |           | 759.00000       | 752                  | 0.27       | 0.00         | 0.00          |
| JFRA On 02/02/2006 jFra  |        |              | 7.01400   | 7.00300         |                      | 0.35       | 0.00         | 0.00          |
| JFRA On 02/02/2006 jFra  | 7.25   | Call         |           | 565.00000       | 566                  | 0.35       | 0.00         | 0.00          |
| JFRA On 02/02/2006 jFra  | 7.25   | Put          |           | 1170.00000      | 1144                 | 0.35       | 0.00         | 0.00          |
| JFRA On 04/05/2006 jFra  |        |              | 7.11300   | 7.10600         |                      | 0.38       | 0.00         | 0.00          |
| JFRA On 04/05/2006 jFra  | 7.00   | Call         |           | 1313.00000      | 1314                 | 0.38       | 0.00         | 0.00          |
| JFRA On 04/05/2006 jFra  | 7.00   | Put          |           | 1053.00000      | 1037                 | 0.38       | 0.00         | 0.00          |
| JFRA On 03/08/2006 jFra  |        |              | 7.27000   | 7.25900         |                      | 0.40       | 0.00         | 0.00          |
| JFRA On 03/08/2006 jFra  | 7.00   | Call         |           | 1800.00000      | 1809                 | 0.40       | 0.00         | 0.00          |
| JFRA On 03/08/2006 jFra  | 7.00   | Put          |           | 1166.00000      | 1147                 | 0.40       | 0.00         | 0.00          |
| JFRA On 02/11/2006 jFra  |        |              | 7.47400   | 7.45600         |                      | 0.40       | 0.00         | 0.00          |
| JFRA On 02/11/2006 jFra  | 7.00   | Call         |           | 2305.00000      | 2325                 | 0.40       | 0.00         | 0.00          |
| JFRA On 02/11/2006 jFra  | 7.00   | Put          |           | 1189.00000      | 1165                 | 0.40       | 0.00         | 0.00          |
| JFRA On 01/02/2007 jFra  |        |              | 7.59200   | 7.60300         |                      | 0.40       | 0.00         | 500.00        |
| JFRA On 01/02/2007 jFra  | 7.50   | Call         |           | 1984.00000      | 1964                 | 0.40       | 0.00         | 0.00          |
| JFRA On 01/02/2007 jFra  | 7.50   | Put          |           | 1732.00000      | 1739                 | 0.40       | 0.00         | 0.00          |
| JFRA On 03/05/2007 jFra  |        |              | 7.99200   | 7.90600         |                      | 0.43       | 0.00         | 0.00          |
| JFRA On 03/05/2007 jFra  | 7.50   | Call         |           | 2692.00000      | 2808                 | 0.43       | 0.00         | 0.00          |
| JFRA On 03/05/2007 jFra  | 7.50   | Put          |           | 1699.00000      | 1605                 | 0.43       | 0.00         | 0.00          |
| JFRA On 02/08/2007 jFra  |        |              | 8.12200   | 7.96000         |                      | 0.48       | 0.00         | 0.00          |
| JFRA On 02/08/2007 jFra  | 7.50   | Call         |           | 3188.00000      | 3411                 | 0.48       | 0.00         | 0.00          |
| JFRA On 02/08/2007 jFra  | 7.50   | Put          |           | 2063.00000      | 1891                 | 0.48       | 0.00         | 0.00          |
| JFRA On 01/11/2007 jFra  |        |              | 8.01500   | 7.86200         |                      | 0.52       | 0.00         | 0.00          |
| JFRA On 01/11/2007 jFra  | 7.50   | Call         |           | 3504.00000      | 3723                 | 0.52       | 0.00         | 0.00          |
| JFRA On 01/11/2007 jFra  | 7.50   | Put          |           | 2552.00000      | 2369                 | 0.52       | 0.00         | 0.00          |
| JN02 On 03/11/2005 jNote |        |              | 7.42900   | 7.39600         |                      | 2.79       | 0.00         | 0.00          |
| JN02 On 03/11/2005 jNote | 7.50   | Call         |           | 2849.00000      | 2976                 | 2.79       | 0.00         | 0.00          |
| JN02 On 03/11/2005 jNote | 7.50   | Put          |           | 4768.00000      | 4279                 | 2.79       | 0.00         | 0.00          |
| JN02 On 02/02/2006 jNote |        |              | 7.56100   | 7.50800         |                      | 0.00       | 0.00         | 0.00          |
| JN02 On 02/02/2006 jNote | 7.25   | Call         |           | 14512.00000     | 14933                | 0.00       | 0.00         | 0.00          |
| JN02 On 02/02/2006 jNote | 7.25   | Put          |           | 9725.00000      | 9162                 | 0.00       | 0.00         | 0.00          |
| JN05 On 03/11/2005 jNote |        |              | 7.94000   | 7.87500         |                      | 6.00       | 0.00         | 0.00          |
| JN05 On 03/11/2005 jNote | 8.00   | Call         |           | 5721.00000      | 6555                 | 6.00       | 0.00         | 0.00          |
| JN05 On 03/11/2005 jNote | 8.00   | Put          |           | 10881.00000     | 9029                 | 6.00       | 0.00         | 0.00          |
| JN05 On 02/02/2006 jNote |        |              | 8.02100   | 7.95200         |                      | 0.00       | 0.00         | 0.00          |
| JN05 On 02/02/2006 jNote | 7.75   | Call         |           | 16561.00000     | 18189                | 0.00       | 0.00         | 0.00          |
| JN05 On 02/02/2006 jNote | 7.75   | Put          |           | 8245.00000      | 7050                 | 0.00       | 0.00         | 0.00          |
| JN10 On 03/11/2005 jNote |        |              | 8.11400   | 8.05800         |                      | 9.57       | 0.00         | 0.00          |

| Contract Details               | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| JN10 On 03/11/2005 jNote       | 8.00   | Call         |           | 14857.00000     | 16563                | 9.57       | 0.00         | 0.00          |
| JN10 On 03/11/2005 jNote       | 8.00   | Put          |           | 10879.00000     | 8762                 | 9.57       | 0.00         | 0.00          |
| JN10 On 02/02/2006 jNote       |        |              | 8.15200   | 8.09400         |                      | 0.00       | 0.00         | 0.00          |
| JN10 On 02/02/2006 jNote       | 8.00   | Call         |           | 15446.00000     | 17701                | 0.00       | 0.00         | 0.00          |
| JN10 On 02/02/2006 jNote       | 8.00   | Put          |           | 9015.00000      | 7329                 | 0.00       | 0.00         | 0.00          |
| JROD On 30/09/2005 jRod        |        |              | 6.66300   | 6.51600         |                      | 0.00       | 0.00         | 0.00          |
| JROD On 31/10/2005 jRod        |        |              | 6.73000   | 6.59200         |                      | 0.00       | 0.00         | 0.00          |
| JROD On 30/11/2005 jRod        |        |              | 6.81600   | 6.67400         |                      | 0.00       | 0.00         | 0.00          |
| JROD On 30/12/2005 jRod        |        |              | 6.81800   | 6.74900         |                      | 0.00       | 0.00         | 0.00          |
| JROD On 31/01/2006 jRod        |        |              | 6.87700   | 6.81300         |                      | 0.00       | 0.00         | 0.00          |
| JROD On 28/02/2006 jRod        |        |              | 6.94900   | 6.88400         |                      | 0.00       | 0.00         | 0.00          |
| JROD On 31/03/2006 jRod        |        |              | 6.93300   | 6.88900         |                      | 0.00       | 0.00         | 0.00          |
| JROD On 28/04/2006 jRod        |        |              | 6.98700   | 6.94100         |                      | 0.00       | 0.00         | 0.00          |
| JROD On 31/05/2006 jRod        |        |              | 7.04600   | 7.00100         |                      | 0.00       | 0.00         | 0.00          |
| JROD On 30/06/2006 jRod        |        |              | 7.00600   | 6.97100         |                      | 0.00       | 0.00         | 0.00          |
| JROD On 31/07/2006 jRod        |        |              | 7.04600   | 7.01200         |                      | 0.00       | 0.00         | 0.00          |
| JROD On 31/08/2006 jRod        |        |              | 7.09400   | 7.05900         |                      | 0.00       | 0.00         | 0.00          |
| R152 On 03/11/2005 Bond Future |        |              | 7.10900   | 7.12600         |                      | 0.34       | 0.00         | 0.00          |
| R152 On 03/11/2005 Bond Future | 6.75   | Call         |           | 99.00000        | 97                   | 0.34       | 0.00         | 0.00          |
| R152 On 03/11/2005 Bond Future | 6.75   | Put          |           | 1272.00000      | 1217                 | 0.34       | 0.00         | 0.00          |
| R153 On 03/11/2005 Bond Future |        |              | 7.85000   | 7.83600         |                      | 4.70       | 15.00        | 263.00        |
| R153 On 03/11/2005 Bond Future | 7.75   | Call         |           | 5967.00000      | 5427                 | 4.70       | 0.00         | 0.00          |
| R153 On 03/11/2005 Bond Future | 7.75   | Put          |           | 9793.00000      | 9874                 | 4.70       | 0.00         | 0.00          |
| R153 On 03/11/2005 Bond Future | 8.00   | Call         |           | 12241.00000     | 11560                | 4.95       | 0.00         | 0.00          |
| R153 On 03/11/2005 Bond Future | 8.00   | Put          |           | 4989.00000      | 4929                 | 4.95       | 0.00         | 0.00          |
| R153 On 03/11/2005 Bond Future | 9.00   | Call         |           | 50446.00000     | 49797                | 5.95       | 0.00         | 0.00          |
| R153 On 03/11/2005 Bond Future | 9.00   | Put          |           | 157.00000       | 129                  | 5.95       | 0.00         | 5.00          |
| R153 On 03/11/2005 Bond Future | 8.50   | Call         |           | 30012.00000     | 29309                | 5.45       | 0.00         | 0.00          |
| R153 On 03/11/2005 Bond Future | 8.50   | Put          |           | 990.00000       | 909                  | 5.45       | 0.00         | 0.00          |
| R153 On 02/02/2006 Bond Future |        |              | 7.93500   | 7.89000         |                      | 4.70       | 0.00         | 0.00          |
| R153 On 02/02/2006 Bond Future | 7.50   | Call         |           | 6873.00000      | 6156                 | 4.50       | 0.00         | 0.00          |
| R153 On 02/02/2006 Bond Future | 7.50   | Put          |           | 23447.00000     | 24624                | 4.50       | 0.00         | 0.00          |
| R157 On 03/11/2005 Bond Future |        |              | 8.12100   | 8.08000         |                      | 8.00       | 0.00         | 13.00         |
| R157 On 03/11/2005 Bond Future | 8.00   | Call         |           | 11739.00000     | 9795                 | 8.00       | 0.00         | 0.00          |
| R157 On 03/11/2005 Bond Future | 8.00   | Put          |           | 18397.00000     | 19847                | 8.00       | 0.00         | 0.00          |
| R157 On 02/02/2006 Bond Future |        |              | 8.12200   | 8.12200         |                      | 8.15       | 1.00         | 1.00          |
| R157 On 02/02/2006 Bond Future | 8.00   | Call         |           | 22940.00000     | 22627                | 8.15       | 0.00         | 0.00          |
| R157 On 02/02/2006 Bond Future | 8.00   | Put          |           | 32862.00000     | 32550                | 8.15       | 0.00         | 0.00          |
| R157 On 02/02/2006 Bond Future | 7.75   | Call         |           | 14147.00000     | 13873                | 7.82       | 0.00         | 0.00          |
| R157 On 02/02/2006 Bond Future | 7.75   | Put          |           | 44713.00000     | 44439                | 7.82       | 0.00         | 0.00          |

| Contract Details               | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R186 On 03/11/2005 Bond Future |        |              | 7.78900   | 7.74800         |                      | 11.70      | 0.00         | 0.00          |
| R186 On 03/11/2005 Bond Future | 7.25   | Call         |           | 2485.00000      | 1704                 | 11.24      | 0.00         | 0.00          |
| R186 On 03/11/2005 Bond Future | 7.25   | Put          |           | 67285.00000     | 71626                | 11.24      | 0.00         | 0.00          |
| R186 On 02/02/2006 Bond Future |        |              | 7.80500   | 7.76300         |                      | 12.60      | 0.00         | 0.00          |
| R186 On 02/02/2006 Bond Future | 7.50   | Call         |           | 25164.00000     | 22805                | 12.60      | 0.00         | 0.00          |
| R186 On 02/02/2006 Bond Future | 7.50   | Put          |           | 58490.00000     | 61334                | 12.60      | 0.00         | 0.00          |
| R194 On 03/11/2005 Bond Future |        |              | 7.59300   | 7.56200         |                      | 2.35       | 0.00         | 0.00          |
| R194 On 03/11/2005 Bond Future | 7.50   | Call         |           | 2963.00000      | 2547                 | 2.51       | 0.00         | 0.00          |
| R194 On 03/11/2005 Bond Future | 7.50   | Put          |           | 4299.00000      | 4551                 | 2.51       | 0.00         | 0.00          |
| R194 On 02/02/2006 Bond Future |        |              | 7.66400   | 7.62600         |                      | 2.25       | 0.00         | 0.00          |
| R194 On 02/02/2006 Bond Future | 7.25   | Call         |           | 2958.00000      | 2676                 | 2.25       | 0.00         | 0.00          |
| R194 On 02/02/2006 Bond Future | 7.25   | Put          |           | 10235.00000     | 10686                | 2.25       | 0.00         | 0.00          |
| R201 On 03/11/2005 Bond Future |        |              | 8.12400   | 8.08400         |                      | 7.95       | 0.00         | 0.00          |
| R201 On 03/11/2005 Bond Future | 8.00   | Call         |           | 8917.00000      | 7434                 | 7.95       | 0.00         | 0.00          |
| R201 On 03/11/2005 Bond Future | 8.00   | Put          |           | 14430.00000     | 15558                | 7.95       | 0.00         | 0.00          |
| R201 On 02/02/2006 Bond Future |        |              | 8.16400   | 8.12100         |                      | 8.50       | 0.00         | 0.00          |
| R201 On 02/02/2006 Bond Future | 7.75   | Call         |           | 10941.00000     | 9851                 | 8.16       | 0.00         | 0.00          |
| R201 On 02/02/2006 Bond Future | 7.75   | Put          |           | 35018.00000     | 36673                | 8.16       | 0.00         | 0.00          |
| R203 On 03/11/2005 Bond Future |        |              | 8.09600   | 8.06100         |                      | 10.80      | 0.00         | 0.00          |
| R203 On 03/11/2005 Bond Future | 8.00   | Call         |           | 12636.00000     | 10915                | 10.80      | 0.00         | 0.00          |
| R203 On 03/11/2005 Bond Future | 8.00   | Put          |           | 17297.00000     | 18237                | 10.80      | 0.00         | 0.00          |
| R203 On 02/02/2006 Bond Future |        |              | 8.13100   | 8.09400         |                      | 10.80      | 0.00         | 0.00          |
| R203 On 02/02/2006 Bond Future | 8.00   | Call         |           | 23752.00000     | 22163                | 10.80      | 0.00         | 0.00          |
| R203 On 02/02/2006 Bond Future | 8.00   | Put          |           | 30827.00000     | 32006                | 10.80      | 0.00         | 0.00          |
| R204 On 03/11/2005 Bond Future |        |              | 8.08400   | 8.05400         |                      | 11.73      | 0.00         | 0.00          |
| R204 On 03/11/2005 Bond Future | 8.25   | Call         |           | 24894.00000     | 22784                | 11.73      | 0.00         | 0.00          |
| R204 On 03/11/2005 Bond Future | 8.25   | Put          |           | 9406.00000      | 9689                 | 11.73      | 0.00         | 0.00          |
| R204 On 02/02/2006 Bond Future |        |              | 8.11400   | 8.08200         |                      | 11.73      | 0.00         | 0.00          |
| R204 On 02/02/2006 Bond Future | 8.00   | Call         |           | 25209.00000     | 23704                | 11.73      | 0.00         | 0.00          |
| R204 On 02/02/2006 Bond Future | 8.00   | Put          |           | 31696.00000     | 32708                | 11.73      | 0.00         | 0.00          |
| R207 On 03/11/2005 Bond Future |        |              | 8.05800   | 8.03000         |                      | 0.00       | 0.00         | 0.00          |
| R207 On 03/11/2005 Bond Future | 8.00   | Call         |           | 5278.00000      | 4118                 | 0.00       | 0.00         | 0.00          |
| R207 On 03/11/2005 Bond Future | 8.00   | Put          |           | 7682.00000      | 8758                 | 0.00       | 0.00         | 0.00          |
| R207 On 02/02/2006 Bond Future |        |              | 8.08400   | 8.05400         |                      | 0.00       | 0.00         | 0.00          |
| R207 On 02/02/2006 Bond Future | 8.00   | Call         |           | 9264.00000      | 8123                 | 0.00       | 0.00         | 0.00          |
| R207 On 02/02/2006 Bond Future | 8.00   | Put          |           | 13546.00000     | 14772                | 0.00       | 0.00         | 0.00          |

| Contract Details              | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Traded Value | Open Interest   |
|-------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|-----------------|
| <b>Total for Derivatives:</b> |        |              |           |                 |                      |            | <b>16.00</b> | <b>1,302.00</b> |

**Grand Total:** 16.00      1,302.00