



Daily MTM Report

Daily summary for 10/03/2005

| 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 | | | 7.15800 | 7.11800 | | | 0.00 | 0.00 |
| R153 On 31/08/2010 Bond | | | 7.83000 | 7.74500 | | | 0.00 | 0.00 |
| R157 On 15/09/2015 Bond | | | 8.15000 | 8.08500 | | | 0.00 | 0.00 |
| R186 On 21/12/2026 Bond | | | 7.53000 | 7.47500 | | | 0.00 | 0.00 |
| R194 On 28/02/2008 Bond | | | 7.57000 | 7.50000 | | | 0.00 | 0.00 |
| R201 On 21/12/2014 Bond | | | 8.15000 | 8.08500 | | | 0.00 | 0.00 |
| R203 On 15/09/2017 Bond | | | 8.15000 | 8.09000 | | | 0.00 | 0.00 |
| Total for j-Bonds: | | | | | | | 0.00 | 0.00 |

Derivatives

| | | | | | | | | |
|--------------------------|--|--|-----------|-----------|--|-------|------|------|
| GOVI On 05/05/2005 jGovi | | | 215.22700 | 218.36000 | | 10.36 | 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 | | 14515.00000 | 16388 | 10.36 | 0.00 | 0.00 |
| GOVI On 05/05/2005 jGovi | 220.00 | Put | | 14515.00000 | 64118 | 10.36 | 0.00 | 0.00 |
| GOVI On 04/08/2005 jGovi | | | 219.22500 | 222.41500 | | 6.35 | 0.00 | 0.00 |
| GOVI On 04/08/2005 jGovi | 224.00 | Call | | 27689.00000 | 16729 | 6.35 | 0.00 | 0.00 |
| GOVI On 04/08/2005 jGovi | 224.00 | Put | | 27689.00000 | 64479 | 6.35 | 0.00 | 0.00 |
| GOVI On 03/11/2005 jGovi | | | 223.04400 | 226.26500 | | 6.16 | 0.00 | 0.00 |
| GOVI On 03/11/2005 jGovi | 228.00 | Call | | 35858.00000 | 24291 | 6.16 | 0.00 | 0.00 |
| GOVI On 03/11/2005 jGovi | 228.00 | Put | | 35858.00000 | 73851 | 6.16 | 0.00 | 0.00 |
| J152 On 28/02/2006 jSwap | | | 7.33530 | 7.43592 | | 0.00 | 0.00 | 0.00 |
| J153 On 31/08/2010 jSwap | | | 8.10732 | 7.99141 | | 0.00 | 0.00 | 0.00 |
| J157 On 15/09/2015 jSwap | | | 8.52529 | 8.13756 | | 0.00 | 0.00 | 0.00 |
| J186 On 21/12/2026 jSwap | | | 7.87650 | 7.78427 | | 0.00 | 0.00 | 0.00 |
| J194 On 28/02/2008 jSwap | | | 7.82418 | 7.72404 | | 0.00 | 0.00 | 0.00 |
| J201 On 22/12/2014 jSwap | | | 8.25254 | 8.15895 | | 0.00 | 0.00 | 0.00 |
| J203 On 15/09/2017 jSwap | | | 8.46958 | 8.10560 | | 0.00 | 0.00 | 0.00 |
| JBAR On 16/03/2005 jBar | | | 7.55000 | 7.55000 | | 0.00 | 0.00 | 0.00 |
| JFRA On 05/05/2005 jFra | | | 7.43100 | 7.43000 | | 0.20 | 0.00 | 0.00 |
| JFRA On 05/05/2005 jFra | 7.25 | Call | | 591.00000 | 588 | 0.20 | 0.00 | 0.00 |
| JFRA On 05/05/2005 jFra | 7.25 | Put | | 591.00000 | 145 | 0.20 | 0.00 | 0.00 |
| JFRA On 04/08/2005 jFra | | | 7.19600 | 7.08600 | | 0.31 | 0.00 | 0.00 |
| JFRA On 04/08/2005 jFra | 7.25 | Call | | 591.00000 | 715 | 0.31 | 0.00 | 0.00 |
| JFRA On 04/08/2005 jFra | 7.25 | Put | | 591.00000 | 848 | 0.31 | 0.00 | 0.00 |
| JFRA On 03/11/2005 jFra | | | 7.32700 | 7.19900 | | 0.40 | 0.00 | 0.00 |
| JFRA On 03/11/2005 jFra | 7.25 | Call | | 1194.00000 | 1378 | 0.40 | 0.00 | 0.00 |
| JFRA On 03/11/2005 jFra | 7.25 | Put | | 1194.00000 | 1190 | 0.40 | 0.00 | 0.00 |
| JFRA On 02/02/2006 jFra | | | 7.46300 | 7.30200 | | 0.42 | 0.00 | 0.00 |
| JFRA On 02/02/2006 jFra | 7.25 | Call | | 1604.00000 | 1853 | 0.42 | 0.00 | 0.00 |
| JFRA On 02/02/2006 jFra | 7.25 | Put | | 1604.00000 | 1332 | 0.42 | 0.00 | 0.00 |
| JFRA On 04/05/2006 jFra | | | 7.61100 | 7.48100 | | 0.43 | 0.00 | 0.00 |
| JFRA On 04/05/2006 jFra | 7.00 | Call | | 2423.00000 | 2674 | 0.43 | 0.00 | 0.00 |
| JFRA On 04/05/2006 jFra | 7.00 | Put | | 2423.00000 | 1179 | 0.43 | 0.00 | 0.00 |
| JFRA On 03/08/2006 jFra | | | 7.82000 | 7.55900 | | 0.43 | 0.00 | 0.00 |
| JFRA On 03/08/2006 jFra | 7.00 | Call | | 2714.00000 | 3177 | 0.43 | 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 | | 2714.00000 | 1172 | 0.43 | 0.00 | 0.00 |
| JFRA On 02/11/2006 jFra | | | 7.84200 | 7.96400 | | 0.43 | 0.00 | 0.00 |
| JFRA On 02/11/2006 jFra | 7.00 | Call | | 3597.00000 | 3387 | 0.43 | 0.00 | 0.00 |
| JFRA On 02/11/2006 jFra | 7.00 | Put | | 3597.00000 | 1328 | 0.43 | 0.00 | 0.00 |
| JN02 On 05/05/2005 jNote | | | 7.58100 | 7.49200 | | 2.71 | 0.00 | 0.00 |
| JN02 On 05/05/2005 jNote | 7.50 | Call | | 4138.00000 | 5011 | 2.71 | 0.00 | 0.00 |
| JN02 On 05/05/2005 jNote | 7.50 | Put | | 4138.00000 | 3523 | 2.71 | 0.00 | 0.00 |
| JN02 On 04/08/2005 jNote | | | 7.67300 | 7.57100 | | 2.94 | 0.00 | 0.00 |
| JN02 On 04/08/2005 jNote | 7.50 | Call | | 8005.00000 | 9123 | 2.94 | 0.00 | 0.00 |
| JN02 On 04/08/2005 jNote | 7.50 | Put | | 8005.00000 | 5946 | 2.94 | 0.00 | 0.00 |
| JN02 On 03/11/2005 jNote | | | 7.81000 | 7.69900 | | 3.08 | 0.00 | 0.00 |
| JN02 On 03/11/2005 jNote | 7.50 | Call | | 11673.00000 | 12982 | 3.08 | 0.00 | 0.00 |
| JN02 On 03/11/2005 jNote | 7.50 | Put | | 11673.00000 | 7298 | 3.08 | 0.00 | 0.00 |
| JN05 On 05/05/2005 jNote | | | 8.03000 | 7.91000 | | 5.70 | 0.00 | 0.00 |
| JN05 On 05/05/2005 jNote | 8.00 | Call | | 7063.00000 | 9536 | 5.70 | 0.00 | 0.00 |
| JN05 On 05/05/2005 jNote | 8.00 | Put | | 7063.00000 | 8306 | 5.70 | 0.00 | 0.00 |
| JN05 On 04/08/2005 jNote | | | 8.08300 | 7.95600 | | 5.86 | 0.00 | 0.00 |
| JN05 On 04/08/2005 jNote | 8.00 | Call | | 13635.00000 | 16573 | 5.86 | 0.00 | 0.00 |
| JN05 On 04/08/2005 jNote | 8.00 | Put | | 13635.00000 | 13171 | 5.86 | 0.00 | 0.00 |
| JN05 On 03/11/2005 jNote | | | 8.15100 | 8.02300 | | 5.94 | 0.00 | 0.00 |
| JN05 On 03/11/2005 jNote | 8.00 | Call | | 19140.00000 | 22309 | 5.94 | 0.00 | 0.00 |
| JN05 On 03/11/2005 jNote | 8.00 | Put | | 19140.00000 | 16132 | 5.94 | 0.00 | 0.00 |
| JN10 On 05/05/2005 jNote | | | 8.21300 | 8.11500 | | 8.65 | 0.00 | 0.00 |
| JN10 On 05/05/2005 jNote | 8.00 | Call | | 17681.00000 | 21910 | 8.65 | 0.00 | 0.00 |
| JN10 On 05/05/2005 jNote | 8.00 | Put | | 17681.00000 | 7393 | 8.65 | 0.00 | 0.00 |
| JN10 On 04/08/2005 jNote | | | 8.24200 | 8.14000 | | 8.90 | 0.00 | 0.00 |
| JN10 On 04/08/2005 jNote | 8.00 | Call | | 27242.00000 | 31523 | 8.90 | 0.00 | 0.00 |
| JN10 On 04/08/2005 jNote | 8.00 | Put | | 27242.00000 | 15062 | 8.90 | 0.00 | 0.00 |
| JN10 On 03/11/2005 jNote | | | 8.27900 | 8.17600 | | 9.10 | 0.00 | 0.00 |
| JN10 On 03/11/2005 jNote | 8.00 | Call | | 35059.00000 | 39455 | 9.10 | 0.00 | 0.00 |
| JN10 On 03/11/2005 jNote | 8.00 | Put | | 35059.00000 | 20528 | 9.10 | 0.00 | 0.00 |
| JROD On 31/03/2005 jRod | | | 7.23500 | 7.23400 | | 0.00 | 0.00 | 0.00 |
| JROD On 29/04/2005 jRod | | | 7.33700 | 7.33200 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/05/2005 jRod | | | 7.46600 | 7.46700 | | 0.00 | 0.00 | 0.00 |
| JROD On 30/06/2005 jRod | | | 7.38100 | 7.38300 | | 0.00 | 0.00 | 0.00 |
| JROD On 29/07/2005 jRod | | | 7.39600 | 7.39600 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/08/2005 jRod | | | 7.38700 | 7.38100 | | 0.00 | 0.00 | 0.00 |
| JROD On 30/09/2005 jRod | | | 7.32200 | 7.31500 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/10/2005 jRod | | | 7.32600 | 7.31700 | | 0.00 | 0.00 | 0.00 |
| JROD On 30/11/2005 jRod | | | 7.33800 | 7.32900 | | 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 | | | 7.31700 | 7.31200 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/01/2006 jRod | | | 7.32900 | 7.32400 | | 0.00 | 0.00 | 0.00 |
| JROD On 28/02/2006 jRod | | | 7.33400 | 7.32800 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/03/2006 jRod | | | 7.31100 | 7.30500 | | 0.00 | 0.00 | 0.00 |
| R152 On 05/05/2005 Bond Future | | | 7.07100 | 7.02300 | | 0.93 | 0.00 | 0.00 |
| R152 On 05/05/2005 Bond Future | 7.00 | Call | | 1444.00000 | 1267 | 0.93 | 0.00 | 0.00 |
| R152 On 05/05/2005 Bond Future | 7.00 | Put | | 1444.00000 | 1834 | 0.93 | 0.00 | 0.00 |
| R152 On 04/08/2005 Bond Future | | | 6.84300 | 6.77400 | | 0.73 | 0.00 | 0.00 |
| R152 On 04/08/2005 Bond Future | 7.75 | Call | | 5723.00000 | 5409 | 0.73 | 0.00 | 0.00 |
| R152 On 04/08/2005 Bond Future | 7.75 | Put | | 5723.00000 | 415 | 0.73 | 0.00 | 0.00 |
| R152 On 03/11/2005 Bond Future | | | 6.73300 | 6.64900 | | 0.47 | 0.00 | 0.00 |
| R152 On 03/11/2005 Bond Future | 6.75 | Call | | 1709.00000 | 1596 | 0.47 | 0.00 | 0.00 |
| R152 On 03/11/2005 Bond Future | 6.75 | Put | | 1709.00000 | 1543 | 0.47 | 0.00 | 0.00 |
| R153 On 05/05/2005 Bond Future | | | 7.83900 | 7.75100 | | 5.21 | 0.00 | 1.00 |
| R153 On 05/05/2005 Bond Future | 7.75 | Call | | 10023.00000 | 8137 | 5.21 | 0.00 | 0.00 |
| R153 On 05/05/2005 Bond Future | 7.75 | Put | | 10023.00000 | 12469 | 5.21 | 0.00 | 0.00 |
| R153 On 04/08/2005 Bond Future | | | 7.85700 | 7.76400 | | 5.08 | 0.00 | 0.00 |
| R153 On 04/08/2005 Bond Future | 7.75 | Call | | 15720.00000 | 13980 | 5.08 | 0.00 | 0.00 |
| R153 On 04/08/2005 Bond Future | 7.75 | Put | | 15720.00000 | 18959 | 5.08 | 0.00 | 0.00 |
| R153 On 03/11/2005 Bond Future | | | 7.91500 | 7.81900 | | 5.14 | 0.00 | 0.00 |
| R153 On 03/11/2005 Bond Future | 7.75 | Call | | 18457.00000 | 16892 | 5.14 | 0.00 | 0.00 |
| R153 On 03/11/2005 Bond Future | 7.75 | Put | | 18457.00000 | 24217 | 5.14 | 0.00 | 0.00 |
| R157 On 05/05/2005 Bond Future | | | 8.16300 | 8.09700 | | 7.78 | 0.00 | 0.00 |
| R157 On 05/05/2005 Bond Future | 8.00 | Call | | 13022.00000 | 10846 | 7.78 | 0.00 | 0.00 |
| R157 On 05/05/2005 Bond Future | 8.00 | Put | | 13022.00000 | 24913 | 7.78 | 0.00 | 0.00 |
| R157 On 04/08/2005 Bond Future | | | 8.18800 | 8.11900 | | 7.67 | 0.00 | 0.00 |
| R157 On 04/08/2005 Bond Future | 8.00 | Call | | 0.00000 | 20388 | 7.67 | 0.00 | 0.00 |
| R157 On 04/08/2005 Bond Future | 8.00 | Put | | 0.00000 | 36278 | 7.67 | 0.00 | 0.00 |
| R157 On 04/08/2005 Bond Future | 8.75 | Call | | 0.00000 | 56031 | 7.67 | 0.00 | 0.00 |
| R157 On 04/08/2005 Bond Future | 8.75 | Put | | 0.00000 | 13284 | 8.81 | 0.00 | 0.00 |
| R157 On 04/08/2005 Bond Future | 9.00 | Call | | 0.00000 | 71635 | 7.67 | 0.00 | 0.00 |
| R157 On 04/08/2005 Bond Future | 9.00 | Put | | 0.00000 | 9074 | 9.06 | 0.00 | 0.00 |
| R157 On 03/11/2005 Bond Future | | | 8.23500 | 8.16600 | | 7.90 | 0.00 | 0.00 |
| R157 On 03/11/2005 Bond Future | 8.00 | Call | | 28222.00000 | 26272 | 7.90 | 0.00 | 0.00 |
| R157 On 03/11/2005 Bond Future | 8.00 | Put | | 28222.00000 | 45704 | 7.90 | 0.00 | 0.00 |
| R186 On 05/05/2005 Bond Future | | | 7.53000 | 7.47400 | | 16.60 | 0.00 | 0.00 |
| R186 On 05/05/2005 Bond Future | | | 7.53000 | 7.47400 | | 16.60 | 0.00 | 0.00 |
| R186 On 05/05/2005 Bond Future | 7.25 | Call | | 22651.00000 | 19966 | 16.60 | 0.00 | 0.00 |
| R186 On 05/05/2005 Bond Future | 7.25 | Call | | 22651.00000 | 19966 | 16.60 | 0.00 | 0.00 |
| R186 On 05/05/2005 Bond Future | 7.25 | Put | | 22651.00000 | 57477 | 16.60 | 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 | | 22651.00000 | 57477 | 16.60 | 0.00 | 0.00 |
| R186 On 04/08/2005 Bond Future | | | 7.53100 | 7.47400 | | 17.18 | 0.00 | 0.00 |
| R186 On 04/08/2005 Bond Future | 7.25 | Call | | 44527.00000 | 41681 | 17.18 | 0.00 | 0.00 |
| R186 On 04/08/2005 Bond Future | 7.25 | Put | | 44527.00000 | 79081 | 17.18 | 0.00 | 0.00 |
| R186 On 03/11/2005 Bond Future | | | 7.54300 | 7.48600 | | 17.02 | 0.00 | 0.00 |
| R186 On 03/11/2005 Bond Future | 7.25 | Call | | 60026.00000 | 57240 | 17.02 | 0.00 | 0.00 |
| R186 On 03/11/2005 Bond Future | 7.25 | Put | | 60026.00000 | 95953 | 17.02 | 0.00 | 0.00 |
| R194 On 05/05/2005 Bond Future | | | 7.56800 | 7.49400 | | 3.48 | 0.00 | 0.00 |
| R194 On 05/05/2005 Bond Future | 7.50 | Call | | 5919.00000 | 5041 | 3.48 | 0.00 | 0.00 |
| R194 On 05/05/2005 Bond Future | 7.50 | Put | | 5919.00000 | 6800 | 3.48 | 0.00 | 0.00 |
| R194 On 04/08/2005 Bond Future | | | 7.56900 | 7.48800 | | 3.32 | 0.00 | 0.00 |
| R194 On 04/08/2005 Bond Future | 7.50 | Call | | 9271.00000 | 8459 | 3.32 | 0.00 | 0.00 |
| R194 On 04/08/2005 Bond Future | 7.50 | Put | | 9271.00000 | 10094 | 3.32 | 0.00 | 0.00 |
| R194 On 03/11/2005 Bond Future | | | 7.63800 | 7.55300 | | 3.25 | 0.00 | 0.00 |
| R194 On 03/11/2005 Bond Future | 7.50 | Call | | 10475.00000 | 9774 | 3.25 | 0.00 | 0.00 |
| R194 On 03/11/2005 Bond Future | 7.50 | Put | | 10475.00000 | 12745 | 3.25 | 0.00 | 0.00 |
| R201 On 05/05/2005 Bond Future | | | 8.16500 | 8.09900 | | 7.90 | 0.00 | 0.00 |
| R201 On 05/05/2005 Bond Future | 8.00 | Call | | 10143.00000 | 8442 | 7.90 | 0.00 | 0.00 |
| R201 On 05/05/2005 Bond Future | 8.00 | Put | | 10143.00000 | 19642 | 7.90 | 0.00 | 0.00 |
| R201 On 04/08/2005 Bond Future | | | 8.19100 | 8.12200 | | 8.12 | 0.00 | 0.00 |
| R201 On 04/08/2005 Bond Future | 8.00 | Call | | 17610.00000 | 15901 | 8.12 | 0.00 | 0.00 |
| R201 On 04/08/2005 Bond Future | 8.00 | Put | | 17610.00000 | 28615 | 8.12 | 0.00 | 0.00 |
| R201 On 03/11/2005 Bond Future | | | 8.23600 | 8.16700 | | 7.96 | 0.00 | 0.00 |
| R201 On 03/11/2005 Bond Future | 8.00 | Call | | 22081.00000 | 20509 | 7.96 | 0.00 | 0.00 |
| R201 On 03/11/2005 Bond Future | 8.00 | Put | | 22081.00000 | 35901 | 7.96 | 0.00 | 0.00 |
| R203 On 05/05/2005 Bond Future | | | 8.16100 | 8.10000 | | 9.87 | 0.00 | 0.00 |
| R203 On 05/05/2005 Bond Future | 8.00 | Call | | 12120.00000 | 10334 | 9.87 | 0.00 | 0.00 |
| R203 On 05/05/2005 Bond Future | 8.00 | Put | | 12120.00000 | 22880 | 9.87 | 0.00 | 0.00 |
| R203 On 04/08/2005 Bond Future | | | 8.18000 | 8.11800 | | 9.77 | 0.00 | 0.00 |
| R203 On 04/08/2005 Bond Future | 8.00 | Call | | 21249.00000 | 19515 | 9.77 | 0.00 | 0.00 |
| R203 On 04/08/2005 Bond Future | 8.00 | Put | | 21249.00000 | 33357 | 9.77 | 0.00 | 0.00 |
| R203 On 03/11/2005 Bond Future | | | 8.21900 | 8.15500 | | 10.01 | 0.00 | 0.00 |
| R203 On 03/11/2005 Bond Future | 8.00 | Call | | 27044.00000 | 25343 | 10.01 | 0.00 | 0.00 |
| R203 On 03/11/2005 Bond Future | 8.00 | Put | | 27044.00000 | 41943 | 10.01 | 0.00 | 0.00 |
| Total for Derivatives: | | | | | | | 0.00 | 1.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
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| Grand Total: | | | | | | | 0.00 | 1.00 |
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