



# Daily MTM Report

Daily summary for 05/08/2005

| 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 |        |              | 7.06500   | 7.07300         |                      |            | 0.00         | 0.00          |
| R153 On 31/08/2010 Bond |        |              | 7.40500   | 7.37000         |                      |            | 0.00         | 0.00          |
| R157 On 15/09/2015 Bond |        |              | 7.75000   | 7.70000         |                      |            | 0.00         | 0.00          |
| R186 On 21/12/2026 Bond |        |              | 7.41000   | 7.37500         |                      |            | 0.00         | 0.00          |
| R194 On 28/02/2008 Bond |        |              | 7.09000   | 7.06000         |                      |            | 0.00         | 0.00          |
| R201 On 21/12/2014 Bond |        |              | 7.74000   | 7.69000         |                      |            | 0.00         | 0.00          |
| R203 On 15/09/2017 Bond |        |              | 7.78000   | 7.73000         |                      |            | 0.00         | 0.00          |
| R204 On 21/12/2018 Bond |        |              | 7.77000   | 7.72000         |                      |            | 0.00         | 0.00          |
| R207 On 15/01/2020 Bond |        |              | 7.74400   | 7.69500         |                      |            | 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 |        |      | 229.86700 |  | 230.35600   |       | 6.53 | 0.00 | 463.00 |
| GOVI On 03/11/2005 jGovi | 228.00 | Call |           |  | 43041.00000 | 39862 | 6.53 | 0.00 | 0.00   |
| GOVI On 03/11/2005 jGovi | 228.00 | Put  |           |  | 19481.00000 | 21192 | 6.53 | 0.00 | 0.00   |
| GOVI On 02/02/2006 jGovi |        |      | 233.92700 |  | 234.43000   |       | 0.00 | 0.00 | 0.00   |
| GOVI On 02/02/2006 jGovi | 230.00 | Call |           |  | 59518.00000 | 55911 | 0.00 | 0.00 | 0.00   |
| GOVI On 02/02/2006 jGovi | 230.00 | Put  |           |  | 15218.00000 | 16641 | 0.00 | 0.00 | 0.00   |
| J152 On 28/02/2006 jSwap |        |      | 7.13400   |  | 7.13400     |       | 0.00 | 0.00 | 0.00   |
| J153 On 31/08/2010 jSwap |        |      | 7.41600   |  | 7.38400     |       | 0.00 | 0.00 | 0.00   |
| J157 On 15/09/2015 jSwap |        |      | 7.76800   |  | 7.72000     |       | 0.00 | 0.00 | 0.00   |
| J186 On 21/12/2026 jSwap |        |      | 7.35800   |  | 7.32500     |       | 0.00 | 0.00 | 0.00   |
| J194 On 28/02/2008 jSwap |        |      | 7.14200   |  | 7.11700     |       | 0.00 | 0.00 | 0.00   |
| J201 On 22/12/2014 jSwap |        |      | 7.72900   |  | 7.68100     |       | 0.00 | 0.00 | 0.00   |
| J203 On 15/09/2017 jSwap |        |      | 7.75800   |  | 7.71100     |       | 0.00 | 0.00 | 0.00   |
| J204 On 21/12/2018 jSwap |        |      | 7.75400   |  | 7.70600     |       | 0.00 | 0.00 | 0.00   |
| J207 On 15/01/2020 jSwap |        |      | 8.34900   |  | 8.29900     |       | 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  |        |      | 6.66300   |  | 6.64300     |       | 0.27 | 0.00 | 0.00   |
| JFRA On 03/11/2005 jFra  | 7.25   | Call |           |  | 91.00000    | 96    | 0.27 | 0.00 | 0.00   |
| JFRA On 03/11/2005 jFra  | 7.25   | Put  |           |  | 1580.00000  | 1536  | 0.27 | 0.00 | 0.00   |
| JFRA On 02/02/2006 jFra  |        |      | 6.65300   |  | 6.64800     |       | 0.35 | 0.00 | 0.00   |
| JFRA On 02/02/2006 jFra  | 7.25   | Call |           |  | 412.00000   | 413   | 0.35 | 0.00 | 0.00   |
| JFRA On 02/02/2006 jFra  | 7.25   | Put  |           |  | 1889.00000  | 1877  | 0.35 | 0.00 | 0.00   |
| JFRA On 04/05/2006 jFra  |        |      | 6.75400   |  | 6.71400     |       | 0.38 | 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 04/05/2006 jFra  | 7.00   | Call         |           | 984.00000       | 1023                 | 0.38       | 0.00         | 0.00          |
| JFRA On 04/05/2006 jFra  | 7.00   | Put          |           | 1685.00000      | 1626                 | 0.38       | 0.00         | 0.00          |
| JFRA On 03/08/2006 jFra  |        |              | 6.93100   | 6.91500         |                      | 0.40       | 0.00         | 0.00          |
| JFRA On 03/08/2006 jFra  | 7.00   | Call         |           | 1472.00000      | 1489                 | 0.40       | 0.00         | 0.00          |
| JFRA On 03/08/2006 jFra  | 7.00   | Put          |           | 1680.00000      | 1658                 | 0.40       | 0.00         | 0.00          |
| JFRA On 02/11/2006 jFra  |        |              | 7.11400   | 7.11200         |                      | 0.40       | 0.00         | 0.00          |
| JFRA On 02/11/2006 jFra  | 7.00   | Call         |           | 1931.00000      | 1931                 | 0.40       | 0.00         | 0.00          |
| JFRA On 02/11/2006 jFra  | 7.00   | Put          |           | 1657.00000      | 1652                 | 0.40       | 0.00         | 0.00          |
| JFRA On 01/02/2007 jFra  |        |              | 7.31300   | 7.32100         |                      | 0.40       | 0.00         | 500.00        |
| JFRA On 01/02/2007 jFra  | 7.50   | Call         |           | 1736.00000      | 1725                 | 0.40       | 0.00         | 0.00          |
| JFRA On 01/02/2007 jFra  | 7.50   | Put          |           | 2174.00000      | 2183                 | 0.40       | 0.00         | 0.00          |
| JFRA On 03/05/2007 jFra  |        |              | 7.44000   | 7.36700         |                      | 0.43       | 0.00         | 0.00          |
| JFRA On 03/05/2007 jFra  | 7.50   | Call         |           | 2092.00000      | 2176                 | 0.43       | 0.00         | 0.00          |
| JFRA On 03/05/2007 jFra  | 7.50   | Put          |           | 2417.00000      | 2323                 | 0.43       | 0.00         | 0.00          |
| JFRA On 02/08/2007 jFra  |        |              | 7.61700   | 7.63600         |                      | 0.48       | 0.00         | 0.00          |
| JFRA On 02/08/2007 jFra  | 7.50   | Call         |           | 2851.00000      | 2825                 | 0.48       | 0.00         | 0.00          |
| JFRA On 02/08/2007 jFra  | 7.50   | Put          |           | 2518.00000      | 2539                 | 0.48       | 0.00         | 0.00          |
| JFRA On 01/11/2007 jFra  |        |              | 7.74200   | 7.73200         |                      | 0.52       | 0.00         | 0.00          |
| JFRA On 01/11/2007 jFra  | 7.50   | Call         |           | 3415.00000      | 3427                 | 0.52       | 0.00         | 0.00          |
| JFRA On 01/11/2007 jFra  | 7.50   | Put          |           | 2805.00000      | 2791                 | 0.52       | 0.00         | 0.00          |
| JN02 On 03/11/2005 jNote |        |              | 7.04700   | 7.03100         |                      | 2.79       | 0.00         | 0.00          |
| JN02 On 03/11/2005 jNote | 7.50   | Call         |           | 2278.00000      | 2333                 | 2.79       | 0.00         | 0.00          |
| JN02 On 03/11/2005 jNote | 7.50   | Put          |           | 10956.00000     | 10710                | 2.79       | 0.00         | 0.00          |
| JN02 On 02/02/2006 jNote |        |              | 7.18500   | 7.17000         |                      | 0.00       | 0.00         | 0.00          |
| JN02 On 02/02/2006 jNote | 7.25   | Call         |           | 13364.00000     | 13458                | 0.00       | 0.00         | 0.00          |
| JN02 On 02/02/2006 jNote | 7.25   | Put          |           | 14851.00000     | 14667                | 0.00       | 0.00         | 0.00          |
| JN05 On 03/11/2005 jNote |        |              | 7.63300   | 7.62300         |                      | 6.00       | 0.00         | 0.00          |
| JN05 On 03/11/2005 jNote | 8.00   | Call         |           | 5791.00000      | 5859                 | 6.00       | 0.00         | 0.00          |
| JN05 On 03/11/2005 jNote | 8.00   | Put          |           | 21462.00000     | 21109                | 6.00       | 0.00         | 0.00          |
| JN05 On 02/02/2006 jNote |        |              | 7.71800   | 7.70800         |                      | 0.00       | 0.00         | 0.00          |
| JN05 On 02/02/2006 jNote | 7.75   | Call         |           | 13243.00000     | 13401                | 0.00       | 0.00         | 0.00          |
| JN05 On 02/02/2006 jNote | 7.75   | Put          |           | 14985.00000     | 14729                | 0.00       | 0.00         | 0.00          |
| JN10 On 03/11/2005 jNote |        |              | 7.83500   | 7.81500         |                      | 9.57       | 0.00         | 0.00          |
| JN10 On 03/11/2005 jNote | 8.00   | Call         |           | 13443.00000     | 13885                | 9.57       | 0.00         | 0.00          |
| JN10 On 03/11/2005 jNote | 8.00   | Put          |           | 26284.00000     | 25334                | 9.57       | 0.00         | 0.00          |
| JN10 On 02/02/2006 jNote |        |              | 7.88100   | 7.85700         |                      | 0.00       | 0.00         | 0.00          |
| JN10 On 02/02/2006 jNote | 8.00   | Call         |           | 9753.00000      | 10368                | 0.00       | 0.00         | 0.00          |
| JN10 On 02/02/2006 jNote | 8.00   | Put          |           | 19650.00000     | 18601                | 0.00       | 0.00         | 0.00          |
| JROD On 31/08/2005 jRod  |        |              | 6.55500   | 6.70400         |                      | 0.00       | 0.00         | 0.00          |
| JROD On 30/09/2005 jRod  |        |              | 6.65900   | 6.80900         |                      | 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 |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| JROD On 31/10/2005 jRod        |        |              | 6.76400   | 6.91200         |                      | 0.00       | 0.00         | 0.00          |
| JROD On 30/11/2005 jRod        |        |              | 6.78200   | 6.85900         |                      | 0.00       | 0.00         | 0.00          |
| JROD On 30/12/2005 jRod        |        |              | 6.80000   | 6.87700         |                      | 0.00       | 0.00         | 0.00          |
| JROD On 31/01/2006 jRod        |        |              | 6.81200   | 6.88700         |                      | 0.00       | 0.00         | 0.00          |
| JROD On 28/02/2006 jRod        |        |              | 6.79400   | 6.84500         |                      | 0.00       | 0.00         | 0.00          |
| JROD On 31/03/2006 jRod        |        |              | 6.80900   | 6.86000         |                      | 0.00       | 0.00         | 0.00          |
| JROD On 28/04/2006 jRod        |        |              | 6.82900   | 6.88100         |                      | 0.00       | 0.00         | 0.00          |
| JROD On 31/05/2006 jRod        |        |              | 6.82400   | 6.86300         |                      | 0.00       | 0.00         | 0.00          |
| JROD On 30/06/2006 jRod        |        |              | 6.84200   | 6.88200         |                      | 0.00       | 0.00         | 0.00          |
| JROD On 31/07/2006 jRod        |        |              | 6.85800   | 6.89700         |                      | 0.00       | 0.00         | 0.00          |
| JROD On 31/08/2006 jRod        |        |              | 6.84300   | 6.87500         |                      | 0.00       | 0.00         | 0.00          |
| R152 On 03/11/2005 Bond Future |        |              | 7.09300   | 7.10400         |                      | 0.34       | 0.00         | 0.00          |
| R152 On 03/11/2005 Bond Future | 6.75   | Call         |           | 283.00000       | 289                  | 0.34       | 0.00         | 0.00          |
| R152 On 03/11/2005 Bond Future | 6.75   | Put          |           | 1387.00000      | 1359                 | 0.34       | 0.00         | 0.00          |
| R153 On 03/11/2005 Bond Future |        |              | 7.42900   | 7.39100         |                      | 4.75       | 0.00         | 303.00        |
| R153 On 03/11/2005 Bond Future | 7.75   | Call         |           | 22602.00000     | 20864                | 5.03       | 0.00         | 0.00          |
| R153 On 03/11/2005 Bond Future | 7.75   | Put          |           | 6465.00000      | 6449                 | 5.03       | 0.00         | 0.00          |
| R153 On 03/11/2005 Bond Future | 9.00   | Call         |           | 70763.00000     | 69109                | 6.40       | 0.00         | 0.00          |
| R153 On 03/11/2005 Bond Future | 9.00   | Put          |           | 512.00000       | 579                  | 6.40       | 0.00         | 5.00          |
| R153 On 03/11/2005 Bond Future | 8.00   | Call         |           | 31323.00000     | 29503                | 5.30       | 0.00         | 0.00          |
| R153 On 03/11/2005 Bond Future | 8.00   | Put          |           | 4109.00000      | 4010                 | 5.30       | 0.00         | 0.00          |
| R153 On 03/11/2005 Bond Future | 8.50   | Call         |           | 50608.00000     | 48777                | 5.85       | 0.00         | 0.00          |
| R153 On 03/11/2005 Bond Future | 8.50   | Put          |           | 1624.00000      | 1514                 | 5.85       | 0.00         | 0.00          |
| R153 On 02/02/2006 Bond Future |        |              | 7.45300   | 7.41300         |                      | 4.75       | 0.00         | 0.00          |
| R153 On 02/02/2006 Bond Future | 7.50   | Call         |           | 19794.00000     | 17940                | 4.75       | 0.00         | 0.00          |
| R153 On 02/02/2006 Bond Future | 7.50   | Put          |           | 16057.00000     | 15923                | 4.75       | 0.00         | 0.00          |
| R157 On 03/11/2005 Bond Future |        |              | 7.77700   | 7.72500         |                      | 8.38       | 1.00         | 3.00          |
| R157 On 03/11/2005 Bond Future | 8.00   | Call         |           | 38427.00000     | 33824                | 8.38       | 0.00         | 0.00          |
| R157 On 03/11/2005 Bond Future | 8.00   | Put          |           | 15200.00000     | 15030                | 8.38       | 0.00         | 0.00          |
| R157 On 02/02/2006 Bond Future |        |              | 7.80600   | 7.75200         |                      | 8.48       | 0.00         | 0.00          |
| R157 On 02/02/2006 Bond Future | 8.00   | Call         |           | 47350.00000     | 42544                | 8.48       | 0.00         | 0.00          |
| R157 On 02/02/2006 Bond Future | 8.00   | Put          |           | 26873.00000     | 26562                | 8.48       | 0.00         | 0.00          |
| R186 On 03/11/2005 Bond Future |        |              | 7.41800   | 7.38200         |                      | 12.27      | 0.00         | 0.00          |
| R186 On 03/11/2005 Bond Future | 7.25   | Call         |           | 24577.00000     | 22013                | 11.72      | 0.00         | 0.00          |
| R186 On 03/11/2005 Bond Future | 7.25   | Put          |           | 42231.00000     | 44420                | 11.72      | 0.00         | 0.00          |
| R186 On 02/02/2006 Bond Future |        |              | 7.42400   | 7.38700         |                      | 13.03      | 0.00         | 0.00          |
| R186 On 02/02/2006 Bond Future | 7.50   | Call         |           | 54127.00000     | 53859                | 13.03      | 0.00         | 0.00          |
| R186 On 02/02/2006 Bond Future | 7.50   | Put          |           | 39400.00000     | 43982                | 13.03      | 0.00         | 0.00          |

| Contract Details               | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Traded Value | Open Interest   |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|-----------------|
| R194 On 03/11/2005 Bond Future |        |              | 7.09500   | 7.06100         |                      | 2.52       | 0.00         | 0.00            |
| R194 On 03/11/2005 Bond Future | 7.50   | Call         |           | 12462.00000     | 11160                | 2.69       | 0.00         | 0.00            |
| R194 On 03/11/2005 Bond Future | 7.50   | Put          |           | 2939.00000      | 2378                 | 2.69       | 0.00         | 0.00            |
| R194 On 02/02/2006 Bond Future |        |              | 7.09700   | 7.05700         |                      | 2.39       | 0.00         | 0.00            |
| R194 On 02/02/2006 Bond Future | 7.25   | Call         |           | 11126.00000     | 8953                 | 2.39       | 0.00         | 0.00            |
| R194 On 02/02/2006 Bond Future | 7.25   | Put          |           | 7365.00000      | 5973                 | 2.39       | 0.00         | 0.00            |
| R201 On 03/11/2005 Bond Future |        |              | 7.76500   | 7.71300         |                      | 8.33       | 0.00         | 0.00            |
| R201 On 03/11/2005 Bond Future | 8.00   | Call         |           | 30342.00000     | 26851                | 8.33       | 0.00         | 0.00            |
| R201 On 03/11/2005 Bond Future | 8.00   | Put          |           | 11220.00000     | 11228                | 8.33       | 0.00         | 0.00            |
| R201 On 02/02/2006 Bond Future |        |              | 7.78900   | 7.73500         |                      | 8.73       | 0.00         | 0.00            |
| R201 On 02/02/2006 Bond Future | 7.75   | Call         |           | 26390.00000     | 23914                | 8.35       | 0.00         | 0.00            |
| R201 On 02/02/2006 Bond Future | 7.75   | Put          |           | 25401.00000     | 26479                | 8.35       | 0.00         | 0.00            |
| R203 On 03/11/2005 Bond Future |        |              | 7.80300   | 7.75100         |                      | 10.80      | 0.00         | 0.00            |
| R203 On 03/11/2005 Bond Future | 8.00   | Call         |           | 33358.00000     | 30666                | 10.80      | 0.00         | 0.00            |
| R203 On 03/11/2005 Bond Future | 8.00   | Put          |           | 14032.00000     | 15416                | 10.80      | 0.00         | 0.00            |
| R203 On 02/02/2006 Bond Future |        |              | 7.82700   | 7.77300         |                      | 10.80      | 0.00         | 0.00            |
| R203 On 02/02/2006 Bond Future | 8.00   | Call         |           | 41663.00000     | 39118                | 10.80      | 0.00         | 0.00            |
| R203 On 02/02/2006 Bond Future | 8.00   | Put          |           | 24301.00000     | 25922                | 10.80      | 0.00         | 0.00            |
| R204 On 03/11/2005 Bond Future |        |              | 7.79000   | 7.73900         |                      | 11.73      | 0.00         | 0.00            |
| R204 On 03/11/2005 Bond Future | 8.25   | Call         |           | 50001.00000     | 46737                | 11.73      | 0.00         | 0.00            |
| R204 On 03/11/2005 Bond Future | 8.25   | Put          |           | 8914.00000      | 9855                 | 11.73      | 0.00         | 0.00            |
| R204 On 02/02/2006 Bond Future |        |              | 7.81000   | 7.75700         |                      | 11.73      | 0.00         | 0.00            |
| R204 On 02/02/2006 Bond Future | 8.00   | Call         |           | 44380.00000     | 41712                | 11.73      | 0.00         | 0.00            |
| R204 On 02/02/2006 Bond Future | 8.00   | Put          |           | 24815.00000     | 26458                | 11.73      | 0.00         | 0.00            |
| R207 On 03/11/2005 Bond Future |        |              | 7.76000   | 7.71000         |                      | 0.00       | 0.00         | 0.00            |
| R207 On 03/11/2005 Bond Future | 8.00   | Call         |           | 25795.00000     | 22374                | 0.00       | 0.00         | 0.00            |
| R207 On 03/11/2005 Bond Future | 8.00   | Put          |           | 2113.00000      | 2834                 | 0.00       | 0.00         | 0.00            |
| R207 On 02/02/2006 Bond Future |        |              | 7.77700   | 7.72600         |                      | 0.00       | 0.00         | 0.00            |
| R207 On 02/02/2006 Bond Future | 8.00   | Call         |           | 27304.00000     | 24222                | 0.00       | 0.00         | 0.00            |
| R207 On 02/02/2006 Bond Future | 8.00   | Put          |           | 5160.00000      | 6254                 | 0.00       | 0.00         | 0.00            |
| <b>Total for Derivatives:</b>  |        |              |           |                 |                      |            | <b>1.00</b>  | <b>1,274.00</b> |

**Grand Total:** **1.00** **1,274.00**