



Daily MTM Report

Daily summary for 28/02/2005

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			7.01400	6.98800			0.00	0.00
R153 On 31/08/2010 Bond			7.40000	7.43000			0.00	0.00
R157 On 15/09/2015 Bond			7.67000	7.70000			0.00	0.00
R186 On 21/12/2026 Bond			6.97500	7.00500			0.00	0.00
R194 On 28/02/2008 Bond			7.22000	7.25500			0.00	0.00
R201 On 21/12/2014 Bond			7.67000	7.70000			0.00	0.00
R203 On 15/09/2017 Bond			7.66000	7.69000			0.00	0.00
Total for j-Bonds:							0.00	0.00

Derivatives

GOVI On 05/05/2005 jGovi			223.11800	222.76300		9.42	0.00	0.00
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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		51904.00000	53167	9.42	0.00	0.00
GOVI On 05/05/2005 jGovi	220.00	Put		51904.00000	21987	9.42	0.00	0.00
GOVI On 04/08/2005 jGovi			227.21900	226.84500		5.78	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Call		50718.00000	52589	5.78	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		50718.00000	20399	5.78	0.00	0.00
GOVI On 03/11/2005 jGovi			231.06600	230.65800		5.60	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		57478.00000	59381	5.60	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		57478.00000	28721	5.60	0.00	0.00
J152 On 28/02/2006 jSwap			7.43911	8.44569		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.62068	8.06871		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.74833	7.81695		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.33933	7.37338		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.44012	8.05630		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.76055	7.83464		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.71270	7.77647		0.00	0.00	0.00
JBAR On 16/03/2005 jBar				0.00000		0.00	0.00	0.00
JFRA On 05/05/2005 jFra			7.10000	7.25900		0.20	300.00	0.00
JFRA On 05/05/2005 jFra	7.25	Call		362.00000	185	0.20	0.00	0.00
JFRA On 05/05/2005 jFra	7.25	Put		362.00000	553	0.20	0.00	0.00
JFRA On 04/08/2005 jFra			6.91000	6.90200		0.31	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Call		460.00000	452	0.31	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		460.00000	1286	0.31	0.00	0.00
JFRA On 03/11/2005 jFra			6.96800	6.98300		0.39	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		990.00000	954	0.39	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		990.00000	1645	0.39	0.00	0.00
JFRA On 02/02/2006 jFra			7.05500	7.07000		0.40	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		1327.00000	1292	0.40	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1327.00000	1770	0.40	0.00	0.00
JFRA On 04/05/2006 jFra			7.20600	7.23200		0.40	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		2049.00000	2000	0.40	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		2049.00000	1495	0.40	0.00	0.00
JFRA On 03/08/2006 jFra			7.36300	7.38700		0.39	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2408.00000	2355	0.39	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		2408.00000	1466	0.39	0.00	0.00
JFRA On 02/11/2006 jFra			7.44200	7.50100		0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2731.00000	2626	0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		2731.00000	1544	0.40	0.00	0.00
JN02 On 05/05/2005 jNote			7.21100	7.23600		2.56	0.00	0.00
JN02 On 05/05/2005 jNote	7.50	Call		2461.00000	2191	2.56	0.00	0.00
JN02 On 05/05/2005 jNote	7.50	Put		2461.00000	7521	2.56	0.00	0.00
JN02 On 04/08/2005 jNote			7.24100	7.28700		2.72	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		5482.00000	5001	2.72	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		5482.00000	9777	2.72	0.00	0.00
JN02 On 03/11/2005 jNote			7.33100	7.39700		2.80	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		8473.00000	7759	2.80	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		8473.00000	10872	2.80	0.00	0.00
JN05 On 05/05/2005 jNote			7.53000	7.60200		5.13	0.00	0.00
JN05 On 05/05/2005 jNote	8.00	Call		3112.00000	2271	5.13	0.00	0.00
JN05 On 05/05/2005 jNote	8.00	Put		3112.00000	21798	5.13	0.00	0.00
JN05 On 04/08/2005 jNote			7.56100	7.63900		5.26	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		7913.00000	6642	5.26	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		7913.00000	24861	5.26	0.00	0.00
JN05 On 03/11/2005 jNote			7.61500	7.69900		5.29	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		12284.00000	10712	5.29	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		12284.00000	26663	5.29	0.00	0.00
JN10 On 05/05/2005 jNote			7.69800	7.77100		7.87	0.00	0.00
JN10 On 05/05/2005 jNote	8.00	Call		7326.00000	5495	7.87	0.00	0.00
JN10 On 05/05/2005 jNote	8.00	Put		7326.00000	26540	7.87	0.00	0.00
JN10 On 04/08/2005 jNote			7.71200	7.78600		8.09	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		15063.00000	12844	8.09	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		15063.00000	32883	8.09	0.00	0.00
JN10 On 03/11/2005 jNote			7.73900	7.81300		8.27	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		21745.00000	19327	8.27	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		21745.00000	37452	8.27	0.00	0.00
JROD On 28/02/2005 jRod			7.24000	7.20300		0.00	0.00	0.00
JROD On 31/03/2005 jRod			7.25400	7.25400		0.00	0.00	0.00
JROD On 29/04/2005 jRod			7.37000	7.37500		0.00	0.00	0.00
JROD On 31/05/2005 jRod			7.42200	7.22000		0.00	0.00	0.00
JROD On 30/06/2005 jRod			7.39000	7.39700		0.00	0.00	0.00
JROD On 29/07/2005 jRod			7.39300	7.39900		0.00	0.00	0.00
JROD On 31/08/2005 jRod			7.33000	7.22300		0.00	0.00	0.00
JROD On 30/09/2005 jRod			7.30300	7.30600		0.00	0.00	0.00
JROD On 31/10/2005 jRod			7.29800	7.30400		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 30/11/2005 jRod			7.27000	7.21400		0.00	0.00	0.00
JROD On 30/12/2005 jRod			7.27400	7.28300		0.00	0.00	0.00
JROD On 31/01/2006 jRod			7.27100	7.28300		0.00	0.00	0.00
JROD On 28/02/2006 jRod			7.25000	7.26900		0.00	0.00	0.00
JROD On 31/03/2006 jRod			7.25700	7.27900		0.00	0.00	0.00
R152 On 05/05/2005 Bond Future			6.87200	6.83500		0.92	0.00	0.00
R152 On 05/05/2005 Bond Future	7.00	Call		2440.00000	2225	0.92	0.00	0.00
R152 On 05/05/2005 Bond Future	7.00	Put		2440.00000	1201	0.92	0.00	0.00
R152 On 04/08/2005 Bond Future			6.59300	6.55000		0.73	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		6866.00000	6643	0.73	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		6866.00000	263	0.73	0.00	0.00
R152 On 03/11/2005 Bond Future			6.44900	6.41300		0.46	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		2160.00000	2086	0.46	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		2160.00000	1146	0.46	0.00	0.00
R153 On 05/05/2005 Bond Future			7.39000	7.42100		4.68	3.00	1.00
R153 On 05/05/2005 Bond Future	7.75	Call		20330.00000	21257	4.68	0.00	0.00
R153 On 05/05/2005 Bond Future	7.75	Put		20330.00000	3532	4.68	0.00	0.00
R153 On 04/08/2005 Bond Future			7.38500	7.42000		4.56	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Call		24505.00000	25385	4.56	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		24505.00000	8202	4.56	0.00	0.00
R153 On 03/11/2005 Bond Future			7.42500	7.46500		4.60	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		26059.00000	26940	4.60	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		26059.00000	12344	4.60	0.00	0.00
R157 On 05/05/2005 Bond Future			7.67200	7.70300		7.02	0.00	0.00
R157 On 05/05/2005 Bond Future	8.00	Call		33430.00000	35120	7.02	0.00	0.00
R157 On 05/05/2005 Bond Future	8.00	Put		33430.00000	6204	7.02	0.00	0.00
R157 On 04/08/2005 Bond Future			7.67200	7.70300		7.02	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Call		41461.00000	42982	7.02	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		41461.00000	14066	7.02	0.00	0.00
R157 On 03/11/2005 Bond Future			7.71600	7.75200		7.11	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		44600.00000	46154	7.11	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		44600.00000	22158	7.11	0.00	0.00
R186 On 05/05/2005 Bond Future			6.96500	6.99500		16.13	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Call		60369.00000	61804	16.13	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Put		60369.00000	21922	16.13	0.00	0.00
R186 On 04/08/2005 Bond Future			6.95400	6.98600		16.64	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		81779.00000	83071	16.64	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		81779.00000	41893	16.64	0.00	0.00
R186 On 03/11/2005 Bond Future			6.95700	6.99100		16.49	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		97085.00000	98292	16.49	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 03/11/2005 Bond Future	7.25	Put		97085.00000	57816	16.49	0.00	0.00
R194 On 05/05/2005 Bond Future			7.19100	7.22700		3.20	0.00	0.00
R194 On 05/05/2005 Bond Future	7.50	Call		10269.00000	10762	3.20	0.00	0.00
R194 On 05/05/2005 Bond Future	7.50	Put		10269.00000	2725	3.20	0.00	0.00
R194 On 04/08/2005 Bond Future			7.16000	7.20300		3.05	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		12937.00000	13448	3.05	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		12937.00000	5345	3.05	0.00	0.00
R194 On 03/11/2005 Bond Future			7.20500	7.25900		2.96	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		13415.00000	13951	2.96	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		13415.00000	7564	2.96	0.00	0.00
R201 On 05/05/2005 Bond Future			7.67400	7.70500		7.10	0.00	0.00
R201 On 05/05/2005 Bond Future	8.00	Call		26097.00000	27441	7.10	0.00	0.00
R201 On 05/05/2005 Bond Future	8.00	Put		26097.00000	4845	7.10	0.00	0.00
R201 On 04/08/2005 Bond Future			7.68400	7.71700		7.29	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		31713.00000	32953	7.29	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		31713.00000	11469	7.29	0.00	0.00
R201 On 03/11/2005 Bond Future			7.71700	7.75300		7.15	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		34889.00000	36160	7.15	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		34889.00000	17308	7.15	0.00	0.00
R203 On 05/05/2005 Bond Future			7.66200	7.69200		9.01	0.00	0.00
R203 On 05/05/2005 Bond Future	8.00	Call		31555.00000	33000	9.01	0.00	0.00
R203 On 05/05/2005 Bond Future	8.00	Put		31555.00000	5965	9.01	0.00	0.00
R203 On 04/08/2005 Bond Future			7.66800	7.70000		8.92	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		38765.00000	40121	8.92	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		38765.00000	13910	8.92	0.00	0.00
R203 On 03/11/2005 Bond Future			7.69600	7.73100		9.13	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		43177.00000	44542	9.13	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		43177.00000	20881	9.13	0.00	0.00
Total for Derivatives:							303.00	1.00

Grand Total: **303.00** **1.00**