



Daily MTM Report

Daily summary for 03/03/2005

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			7.11600	7.10000			0.00	0.00
R153 On 31/08/2010 Bond			7.60000	7.59500			0.00	0.00
R157 On 15/09/2015 Bond			7.89500	7.89000			0.00	0.00
R186 On 21/12/2026 Bond			7.25000	7.25500			0.00	0.00
R194 On 28/02/2008 Bond			7.41000	7.40000			0.00	0.00
R201 On 21/12/2014 Bond			7.88000	7.88000			0.00	0.00
R203 On 15/09/2017 Bond			7.89000	7.88500			0.00	0.00
Total for j-Bonds:							0.00	0.00

Derivatives

GOVI On 05/05/2005 jGovi			220.34700	220.37200		9.97	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		38714.00000	38145	9.97	0.00	0.00
GOVI On 05/05/2005 jGovi	220.00	Put		38714.00000	34675	9.97	0.00	0.00
GOVI On 04/08/2005 jGovi			224.43500	224.45500		6.03	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Call		37727.00000	37269	6.03	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		37727.00000	32919	6.03	0.00	0.00
GOVI On 03/11/2005 jGovi			228.31400	228.31900		5.86	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		45675.00000	45306	5.86	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		45675.00000	42166	5.86	0.00	0.00
J152 On 28/02/2006 jSwap			7.40692	7.40818		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.84461	7.84019		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.96200	7.96468		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.58940	7.58831		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.62312	7.62780		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.98235	7.98126		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.92828	7.92772		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			7.39400	7.38900		0.22	0.00	0.00
JFRA On 05/05/2005 jFra	7.25	Call		562.00000	565	0.22	0.00	0.00
JFRA On 05/05/2005 jFra	7.25	Put		562.00000	212	0.22	0.00	0.00
JFRA On 04/08/2005 jFra			7.07200	7.07600		0.31	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Call		629.00000	614	0.31	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		629.00000	1050	0.31	0.00	0.00
JFRA On 03/11/2005 jFra			7.18900	7.18500		0.40	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		1239.00000	1231	0.40	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1239.00000	1380	0.40	0.00	0.00
JFRA On 02/02/2006 jFra			7.27700	7.27500		0.41	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		1610.00000	1595	0.41	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1610.00000	1529	0.41	0.00	0.00
JFRA On 04/05/2006 jFra			7.42300	7.43000		0.42	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		2376.00000	2355	0.42	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		2376.00000	1320	0.42	0.00	0.00
JFRA On 03/08/2006 jFra			7.56700	7.55300		0.41	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2723.00000	2733	0.41	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		2723.00000	1345	0.41	0.00	0.00
JFRA On 02/11/2006 jFra			7.72100	7.77000		0.41	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		3215.00000	3119	0.41	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		3215.00000	1355	0.41	0.00	0.00
JN02 On 05/05/2005 jNote			7.42100	7.42700		2.66	0.00	0.00
JN02 On 05/05/2005 jNote	7.50	Call		3844.00000	3725	2.66	0.00	0.00
JN02 On 05/05/2005 jNote	7.50	Put		3844.00000	5178	2.66	0.00	0.00
JN02 On 04/08/2005 jNote			7.47700	7.48500		2.85	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		7325.00000	7182	2.85	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		7325.00000	7605	2.85	0.00	0.00
JN02 On 03/11/2005 jNote			7.58300	7.59100		2.96	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		10607.00000	10455	2.96	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		10607.00000	8930	2.96	0.00	0.00
JN05 On 05/05/2005 jNote			7.76600	7.76100		5.41	0.00	0.00
JN05 On 05/05/2005 jNote	8.00	Call		5031.00000	4987	5.41	0.00	0.00
JN05 On 05/05/2005 jNote	8.00	Put		5031.00000	14652	5.41	0.00	0.00
JN05 On 04/08/2005 jNote			7.80200	7.79700		5.53	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		10693.00000	10662	5.53	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		10693.00000	18833	5.53	0.00	0.00
JN05 On 03/11/2005 jNote			7.85700	7.85300		5.58	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		15558.00000	15493	5.58	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		15558.00000	21383	5.58	0.00	0.00
JN10 On 05/05/2005 jNote			7.92900	7.93000		8.28	0.00	0.00
JN10 On 05/05/2005 jNote	8.00	Call		11657.00000	11439	8.28	0.00	0.00
JN10 On 05/05/2005 jNote	8.00	Put		11657.00000	16337	8.28	0.00	0.00
JN10 On 04/08/2005 jNote			7.94700	7.94900		8.49	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		20554.00000	20265	8.49	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		20554.00000	23917	8.49	0.00	0.00
JN10 On 03/11/2005 jNote			7.97500	7.97800		8.67	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		27847.00000	27488	8.67	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		27847.00000	29208	8.67	0.00	0.00
JROD On 31/03/2005 jRod			7.24200	7.24300		0.00	0.00	0.00
JROD On 29/04/2005 jRod			7.34900	7.35200		0.00	0.00	0.00
JROD On 31/05/2005 jRod			7.48800	7.49200		0.00	0.00	0.00
JROD On 30/06/2005 jRod			7.39200	7.39300		0.00	0.00	0.00
JROD On 29/07/2005 jRod			7.40000	7.40000		0.00	0.00	0.00
JROD On 31/08/2005 jRod			7.37900	7.37700		0.00	0.00	0.00
JROD On 30/09/2005 jRod			7.31100	7.30800		0.00	0.00	0.00
JROD On 31/10/2005 jRod			7.30900	7.30500		0.00	0.00	0.00
JROD On 30/11/2005 jRod			7.31500	7.30900		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			7.29400	7.28800		0.00	0.00	0.00
JROD On 31/01/2006 jRod			7.29500	7.28500		0.00	0.00	0.00
JROD On 28/02/2006 jRod			7.28800	7.27400		0.00	0.00	0.00
JROD On 31/03/2006 jRod			7.26400	7.24900		0.00	0.00	0.00
R152 On 05/05/2005 Bond Future			7.00900	6.98700		0.95	0.00	0.00
R152 On 05/05/2005 Bond Future	7.00	Call		1750.00000	1634	0.95	0.00	0.00
R152 On 05/05/2005 Bond Future	7.00	Put		1750.00000	1706	0.95	0.00	0.00
R152 On 04/08/2005 Bond Future			6.75700	6.73100		0.74	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		5990.00000	5854	0.74	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		5990.00000	384	0.74	0.00	0.00
R152 On 03/11/2005 Bond Future			6.62700	6.60300		0.47	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		1842.00000	1798	0.47	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1842.00000	1414	0.47	0.00	0.00
R153 On 05/05/2005 Bond Future			7.60000	7.59500		4.94	0.00	1.00
R153 On 05/05/2005 Bond Future	7.75	Call		14645.00000	14357	4.94	0.00	0.00
R153 On 05/05/2005 Bond Future	7.75	Put		14645.00000	7011	4.94	0.00	0.00
R153 On 04/08/2005 Bond Future			7.60400	7.59900		4.80	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Call		19794.00000	19523	4.80	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		19794.00000	12687	4.80	0.00	0.00
R153 On 03/11/2005 Bond Future			7.64800	7.64500		4.84	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		22112.00000	21895	4.84	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		22112.00000	17338	4.84	0.00	0.00
R157 On 05/05/2005 Bond Future			7.90300	7.89800		7.40	0.00	0.00
R157 On 05/05/2005 Bond Future	8.00	Call		22315.00000	21815	7.40	0.00	0.00
R157 On 05/05/2005 Bond Future	8.00	Put		22315.00000	13349	7.40	0.00	0.00
R157 On 04/08/2005 Bond Future			7.90300	7.89800		7.40	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Call		31922.00000	31416	7.40	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		31922.00000	22950	7.40	0.00	0.00
R157 On 03/11/2005 Bond Future			7.95700	7.95300		7.47	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		36268.00000	35803	7.47	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		36268.00000	32206	7.47	0.00	0.00
R186 On 05/05/2005 Bond Future			7.24500	7.25000		16.50	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Call		38700.00000	38427	16.50	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Put		38700.00000	37742	16.50	0.00	0.00
R186 On 04/08/2005 Bond Future			7.23900	7.24500		17.03	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		61219.00000	60986	17.03	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		61219.00000	59489	17.03	0.00	0.00
R186 On 03/11/2005 Bond Future			7.24600	7.25200		16.90	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		77247.00000	76920	16.90	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		77247.00000	76380	16.90	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 05/05/2005 Bond Future			7.39700	7.38600		3.37	0.00	0.00
R194 On 05/05/2005 Bond Future	7.50	Call		7721.00000	7481	3.37	0.00	0.00
R194 On 05/05/2005 Bond Future	7.50	Put		7721.00000	4811	3.37	0.00	0.00
R194 On 04/08/2005 Bond Future			7.38000	7.36900		3.21	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		10887.00000	10669	3.21	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		10887.00000	7818	3.21	0.00	0.00
R194 On 03/11/2005 Bond Future			7.43400	7.42500		3.13	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		11843.00000	11676	3.13	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		11843.00000	10252	3.13	0.00	0.00
R201 On 05/05/2005 Bond Future			7.88900	7.89000		7.48	0.00	0.00
R201 On 05/05/2005 Bond Future	8.00	Call		17767.00000	17623	7.48	0.00	0.00
R201 On 05/05/2005 Bond Future	8.00	Put		17767.00000	10000	7.48	0.00	0.00
R201 On 04/08/2005 Bond Future			7.90500	7.90600		7.67	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		24656.00000	24502	7.67	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		24656.00000	18103	7.67	0.00	0.00
R201 On 03/11/2005 Bond Future			7.94100	7.94300		7.53	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		28793.00000	28633	7.53	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		28793.00000	24738	7.53	0.00	0.00
R203 On 05/05/2005 Bond Future			7.89600	7.89100		9.47	0.00	0.00
R203 On 05/05/2005 Bond Future	8.00	Call		21142.00000	20687	9.47	0.00	0.00
R203 On 05/05/2005 Bond Future	8.00	Put		21142.00000	12470	9.47	0.00	0.00
R203 On 04/08/2005 Bond Future			7.90800	7.90300		9.37	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		29807.00000	29370	9.37	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		29807.00000	22196	9.37	0.00	0.00
R203 On 03/11/2005 Bond Future			7.93900	7.93500		9.59	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		35203.00000	34779	9.59	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		35203.00000	30089	9.59	0.00	0.00
Total for Derivatives:							0.00	1.00

Grand Total: **0.00** **1.00**