



Daily MTM Report

Daily summary for 01/03/2005

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			7.04800	7.01400			0.00	0.00
R153 On 31/08/2010 Bond			7.51000	7.40000			0.00	0.00
R157 On 15/09/2015 Bond			7.80000	7.67000			0.00	0.00
R186 On 21/12/2026 Bond			7.12500	6.97500			0.00	0.00
R194 On 28/02/2008 Bond			7.32500	7.22000			0.00	0.00
R201 On 21/12/2014 Bond			7.79500	7.67000			0.00	0.00
R203 On 15/09/2017 Bond			7.79000	7.66000			0.00	0.00
Total for j-Bonds:							0.00	0.00

Derivatives

GOVI On 05/05/2005 jGovi			221.63300	223.11800		9.84	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		53167.00000	45310	9.84	0.00	0.00
GOVI On 05/05/2005 jGovi	220.00	Put		53167.00000	28980	9.84	0.00	0.00
GOVI On 04/08/2005 jGovi			225.72000	227.21900		5.99	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Call		52589.00000	44418	5.99	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		52589.00000	27218	5.99	0.00	0.00
GOVI On 03/11/2005 jGovi			229.56600	231.06600		5.81	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		59381.00000	51902	5.81	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		59381.00000	36242	5.81	0.00	0.00
J152 On 28/02/2006 jSwap			7.37788	7.43911		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.76296	7.62068		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.89245	7.74833		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.48793	7.33933		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.55679	7.44012		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.90600	7.76055		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.85017	7.71270		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.55000	0.00000		0.00	0.00	0.00
JFRA On 05/05/2005 jFra			7.35200	7.10000		0.22	0.00	0.00
JFRA On 05/05/2005 jFra	7.25	Call		185.00000	510	0.22	0.00	0.00
JFRA On 05/05/2005 jFra	7.25	Put		185.00000	260	0.22	0.00	0.00
JFRA On 04/08/2005 jFra			7.02200	6.91000		0.32	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Call		452.00000	572	0.32	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		452.00000	1131	0.32	0.00	0.00
JFRA On 03/11/2005 jFra			7.09600	6.96800		0.40	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		954.00000	1120	0.40	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		954.00000	1497	0.40	0.00	0.00
JFRA On 02/02/2006 jFra			7.17400	7.05500		0.41	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		1292.00000	1464	0.41	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1292.00000	1650	0.41	0.00	0.00
JFRA On 04/05/2006 jFra			7.32800	7.20600		0.41	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		2000.00000	2199	0.41	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		2000.00000	1396	0.41	0.00	0.00
JFRA On 03/08/2006 jFra			7.46700	7.36300		0.41	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2355.00000	2566	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		2355.00000	1423	0.41	0.00	0.00
JFRA On 02/11/2006 jFra			7.67900	7.44200		0.41	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2626.00000	3053	0.41	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		2626.00000	1392	0.41	0.00	0.00
JN02 On 05/05/2005 jNote			7.34700	7.21100		2.65	0.00	0.00
JN02 On 05/05/2005 jNote	7.50	Call		2191.00000	3195	2.65	0.00	0.00
JN02 On 05/05/2005 jNote	7.50	Put		2191.00000	6012	2.65	0.00	0.00
JN02 On 04/08/2005 jNote			7.40200	7.24100		2.84	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		5001.00000	6536	2.84	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		5001.00000	8340	2.84	0.00	0.00
JN02 On 03/11/2005 jNote			7.50500	7.33100		2.94	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		7759.00000	9694	2.94	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		7759.00000	9602	2.94	0.00	0.00
JN05 On 05/05/2005 jNote			7.68300	7.53000		5.38	0.00	0.00
JN05 On 05/05/2005 jNote	8.00	Call		2271.00000	4012	5.38	0.00	0.00
JN05 On 05/05/2005 jNote	8.00	Put		2271.00000	17130	5.38	0.00	0.00
JN05 On 04/08/2005 jNote			7.71600	7.56100		5.48	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		6642.00000	9249	5.48	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		6642.00000	20991	5.48	0.00	0.00
JN05 On 03/11/2005 jNote			7.76900	7.61500		5.53	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		10712.00000	13858	5.53	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		10712.00000	23392	5.53	0.00	0.00
JN10 On 05/05/2005 jNote			7.85200	7.69800		8.22	0.00	0.00
JN10 On 05/05/2005 jNote	8.00	Call		5495.00000	9376	8.22	0.00	0.00
JN10 On 05/05/2005 jNote	8.00	Put		5495.00000	19620	8.22	0.00	0.00
JN10 On 04/08/2005 jNote			7.86900	7.71200		8.45	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		12844.00000	17894	8.45	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		12844.00000	26950	8.45	0.00	0.00
JN10 On 03/11/2005 jNote			7.89700	7.73900		8.63	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		19327.00000	24989	8.63	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		19327.00000	32094	8.63	0.00	0.00
JROD On 31/03/2005 jRod			7.24900	7.25400		0.00	0.00	0.00
JROD On 29/04/2005 jRod			7.36100	7.37000		0.00	0.00	0.00
JROD On 31/05/2005 jRod			7.49600	7.42200		0.00	0.00	0.00
JROD On 30/06/2005 jRod			7.39300	7.39000		0.00	0.00	0.00
JROD On 29/07/2005 jRod			7.39900	7.39300		0.00	0.00	0.00
JROD On 31/08/2005 jRod			7.37600	7.33000		0.00	0.00	0.00
JROD On 30/09/2005 jRod			7.30800	7.30300		0.00	0.00	0.00
JROD On 31/10/2005 jRod			7.30300	7.29800		0.00	0.00	0.00
JROD On 30/11/2005 jRod			7.30400	7.27000		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			7.28100	7.27400		0.00	0.00	0.00
JROD On 31/01/2006 jRod			7.27500	7.27100		0.00	0.00	0.00
JROD On 28/02/2006 jRod			7.26000	7.25000		0.00	0.00	0.00
JROD On 31/03/2006 jRod			7.23400	7.25700		0.00	0.00	0.00
R152 On 05/05/2005 Bond Future			6.91800	6.87200		0.95	0.00	0.00
R152 On 05/05/2005 Bond Future	7.00	Call		2225.00000	2044	0.95	0.00	0.00
R152 On 05/05/2005 Bond Future	7.00	Put		2225.00000	1389	0.95	0.00	0.00
R152 On 04/08/2005 Bond Future			6.64700	6.59300		0.73	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		6643.00000	6386	0.73	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		6643.00000	306	0.73	0.00	0.00
R152 On 03/11/2005 Bond Future			6.51100	6.44900		0.47	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		2086.00000	1997	0.47	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		2086.00000	1250	0.47	0.00	0.00
R153 On 05/05/2005 Bond Future			7.50600	7.39000		4.89	0.00	1.00
R153 On 05/05/2005 Bond Future	7.75	Call		21257.00000	17410	4.89	0.00	0.00
R153 On 05/05/2005 Bond Future	7.75	Put		21257.00000	5432	4.89	0.00	0.00
R153 On 04/08/2005 Bond Future			7.50700	7.38500		4.75	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Call		25385.00000	22185	4.75	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		25385.00000	10779	4.75	0.00	0.00
R153 On 03/11/2005 Bond Future			7.55200	7.42500		4.80	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		26940.00000	24217	4.80	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		26940.00000	15350	4.80	0.00	0.00
R157 On 05/05/2005 Bond Future			7.80600	7.67200		7.34	0.00	0.00
R157 On 05/05/2005 Bond Future	8.00	Call		35120.00000	27235	7.34	0.00	0.00
R157 On 05/05/2005 Bond Future	8.00	Put		35120.00000	10231	7.34	0.00	0.00
R157 On 04/08/2005 Bond Future			7.80600	7.67200		7.34	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Call		42982.00000	36350	7.34	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		42982.00000	19346	7.34	0.00	0.00
R157 On 03/11/2005 Bond Future			7.85800	7.71600		7.42	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		46154.00000	40263	7.42	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		46154.00000	28336	7.42	0.00	0.00
R186 On 05/05/2005 Bond Future			7.11800	6.96500		16.52	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Call		61804.00000	48774	16.52	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Put		61804.00000	30521	16.52	0.00	0.00
R186 On 04/08/2005 Bond Future			7.11000	6.95400		17.03	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		83071.00000	71098	17.03	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		83071.00000	51856	17.03	0.00	0.00
R186 On 03/11/2005 Bond Future			7.11600	6.95700		16.89	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		98292.00000	86897	16.89	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		98292.00000	68611	16.89	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			7.30400	7.19100		3.34	0.00	0.00
R194 On 05/05/2005 Bond Future	7.50	Call		10762.00000	8979	3.34	0.00	0.00
R194 On 05/05/2005 Bond Future	7.50	Put		10762.00000	3890	3.34	0.00	0.00
R194 On 04/08/2005 Bond Future			7.28300	7.16000		3.18	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		13448.00000	11962	3.18	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		13448.00000	6800	3.18	0.00	0.00
R194 On 03/11/2005 Bond Future			7.33800	7.20500		3.10	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		13951.00000	12736	3.10	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		13951.00000	9234	3.10	0.00	0.00
R201 On 05/05/2005 Bond Future			7.80300	7.67400		7.42	0.00	0.00
R201 On 05/05/2005 Bond Future	8.00	Call		27441.00000	21466	7.42	0.00	0.00
R201 On 05/05/2005 Bond Future	8.00	Put		27441.00000	7887	7.42	0.00	0.00
R201 On 04/08/2005 Bond Future			7.81700	7.68400		7.60	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		32953.00000	27900	7.60	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		32953.00000	15527	7.60	0.00	0.00
R201 On 03/11/2005 Bond Future			7.85300	7.71700		7.46	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		36160.00000	31745	7.46	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		36160.00000	22007	7.46	0.00	0.00
R203 On 05/05/2005 Bond Future			7.79500	7.66200		9.41	0.00	0.00
R203 On 05/05/2005 Bond Future	8.00	Call		33000.00000	25873	9.41	0.00	0.00
R203 On 05/05/2005 Bond Future	8.00	Put		33000.00000	9589	9.41	0.00	0.00
R203 On 04/08/2005 Bond Future			7.80500	7.66800		9.30	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		40121.00000	34053	9.30	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		40121.00000	18766	9.30	0.00	0.00
R203 On 03/11/2005 Bond Future			7.83600	7.69600		9.50	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		44542.00000	39079	9.50	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		44542.00000	26405	9.50	0.00	0.00
Total for Derivatives:							0.00	1.00

Grand Total: 0.00 1.00