



Daily MTM Report

Daily summary for 08/03/2005

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			7.10400	7.17200			0.00	0.00
R153 On 31/08/2010 Bond			7.56500	7.62000			0.00	0.00
R157 On 15/09/2015 Bond			7.90000	7.95000			0.00	0.00
R186 On 21/12/2026 Bond			7.29500	7.37500			0.00	0.00
R194 On 28/02/2008 Bond			7.36000	7.44000			0.00	0.00
R201 On 21/12/2014 Bond			7.90000	7.95500			0.00	0.00
R203 On 15/09/2017 Bond			7.90000	7.96000			0.00	0.00
Total for j-Bonds:							0.00	0.00

Derivatives

GOVI On 05/05/2005 jGovi			220.37100	220.22400		9.88	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		36321.00000	36473	9.88	0.00	0.00
GOVI On 05/05/2005 jGovi	220.00	Put		36321.00000	32763	9.88	0.00	0.00
GOVI On 04/08/2005 jGovi			224.45700	224.30800		5.91	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Call		35698.00000	36110	5.91	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		35698.00000	31540	5.91	0.00	0.00
GOVI On 03/11/2005 jGovi			228.33200	228.19000		5.75	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		43772.00000	44118	5.75	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		43772.00000	40798	5.75	0.00	0.00
J152 On 28/02/2006 jSwap			7.40500	7.45503		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.81144	7.87320		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.97228	8.02001		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.62784	7.65574		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.58365	7.66047		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.98559	8.02952		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.94297	7.99343		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.55000	7.60000		0.00	0.00	0.00
JFRA On 05/05/2005 jFra			7.40700	7.46100		0.21	0.00	0.00
JFRA On 05/05/2005 jFra	7.25	Call		570.00000	558	0.21	0.00	0.00
JFRA On 05/05/2005 jFra	7.25	Put		570.00000	173	0.21	0.00	0.00
JFRA On 04/08/2005 jFra			7.08700	7.17000		0.31	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Call		641.00000	597	0.31	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		641.00000	996	0.31	0.00	0.00
JFRA On 03/11/2005 jFra			7.16500	7.22900		0.39	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		1189.00000	1154	0.39	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1189.00000	1362	0.39	0.00	0.00
JFRA On 02/02/2006 jFra			7.24100	7.31800		0.40	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		1563.00000	1512	0.40	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1563.00000	1534	0.40	0.00	0.00
JFRA On 04/05/2006 jFra			7.35600	7.44600		0.41	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		2295.00000	2228	0.41	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		2295.00000	1356	0.41	0.00	0.00
JFRA On 03/08/2006 jFra			7.53700	7.64200		0.41	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2749.00000	2643	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		2749.00000	1328	0.41	0.00	0.00
JFRA On 02/11/2006 jFra			7.56200	7.62500		0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2872.00000	2827	0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		2872.00000	1452	0.40	0.00	0.00
JN02 On 05/05/2005 jNote			7.37700	7.45400		2.60	0.00	0.00
JN02 On 05/05/2005 jNote	7.50	Call		3398.00000	3110	2.60	0.00	0.00
JN02 On 05/05/2005 jNote	7.50	Put		3398.00000	5374	2.60	0.00	0.00
JN02 On 04/08/2005 jNote			7.42300	7.50300		2.80	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		6801.00000	6446	2.80	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		6801.00000	7863	2.80	0.00	0.00
JN02 On 03/11/2005 jNote			7.52400	7.60400		2.90	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		10001.00000	9608	2.90	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		10001.00000	9167	2.90	0.00	0.00
JN05 On 05/05/2005 jNote			7.73100	7.79400		5.32	0.00	0.00
JN05 On 05/05/2005 jNote	8.00	Call		4353.00000	4071	5.32	0.00	0.00
JN05 On 05/05/2005 jNote	8.00	Put		4353.00000	15192	5.32	0.00	0.00
JN05 On 04/08/2005 jNote			7.76500	7.82700		5.43	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		9909.00000	9582	5.43	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		9909.00000	19289	5.43	0.00	0.00
JN05 On 03/11/2005 jNote			7.82000	7.88000		5.48	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		14650.00000	14323	5.48	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		14650.00000	21746	5.48	0.00	0.00
JN10 On 05/05/2005 jNote			7.93600	7.98200		8.14	0.00	0.00
JN10 On 05/05/2005 jNote	8.00	Call		10964.00000	10886	8.14	0.00	0.00
JN10 On 05/05/2005 jNote	8.00	Put		10964.00000	15305	8.14	0.00	0.00
JN10 On 04/08/2005 jNote			7.95700	8.00300		8.35	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		19933.00000	19858	8.35	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		19933.00000	22823	8.35	0.00	0.00
JN10 On 03/11/2005 jNote			7.98800	8.03400		8.54	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		27299.00000	27218	8.54	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		27299.00000	28045	8.54	0.00	0.00
JROD On 31/03/2005 jRod			7.23800	7.29000		0.00	0.00	0.00
JROD On 29/04/2005 jRod			7.34100	7.39500		0.00	0.00	0.00
JROD On 31/05/2005 jRod			7.47200	7.52600		0.00	0.00	0.00
JROD On 30/06/2005 jRod			7.38300	7.43400		0.00	0.00	0.00
JROD On 29/07/2005 jRod			7.39400	7.44400		0.00	0.00	0.00
JROD On 31/08/2005 jRod			7.38000	7.42900		0.00	0.00	0.00
JROD On 30/09/2005 jRod			7.31500	7.36500		0.00	0.00	0.00
JROD On 31/10/2005 jRod			7.31800	7.36800		0.00	0.00	0.00
JROD On 30/11/2005 jRod			7.33000	7.38100		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			7.31200	7.36300		0.00	0.00	0.00
JROD On 31/01/2006 jRod			7.32400	7.37400		0.00	0.00	0.00
JROD On 28/02/2006 jRod			7.32800	7.37800		0.00	0.00	0.00
JROD On 31/03/2006 jRod			7.30500	7.35500		0.00	0.00	0.00
R152 On 05/05/2005 Bond Future			7.00100	7.07100		0.92	0.00	0.00
R152 On 05/05/2005 Bond Future	7.00	Call		1501.00000	1546	0.92	0.00	0.00
R152 On 05/05/2005 Bond Future	7.00	Put		1501.00000	1554	0.92	0.00	0.00
R152 On 04/08/2005 Bond Future			6.74700	6.82600		0.72	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		5735.00000	5857	0.72	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		5735.00000	331	0.72	0.00	0.00
R152 On 03/11/2005 Bond Future			6.61500	6.70200		0.46	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		1727.00000	1762	0.46	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1727.00000	1341	0.46	0.00	0.00
R153 On 05/05/2005 Bond Future			7.56400	7.61900		4.84	0.00	1.00
R153 On 05/05/2005 Bond Future	7.75	Call		14891.00000	14897	4.84	0.00	0.00
R153 On 05/05/2005 Bond Future	7.75	Put		14891.00000	5780	4.84	0.00	0.00
R153 On 04/08/2005 Bond Future			7.56500	7.62100		4.70	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Call		20029.00000	20028	4.70	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		20029.00000	11358	4.70	0.00	0.00
R153 On 03/11/2005 Bond Future			7.60800	7.66200		4.75	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		22415.00000	22334	4.75	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		22415.00000	15984	4.75	0.00	0.00
R157 On 05/05/2005 Bond Future			7.90800	7.95800		7.29	0.00	0.00
R157 On 05/05/2005 Bond Future	8.00	Call		20880.00000	20628	7.29	0.00	0.00
R157 On 05/05/2005 Bond Future	8.00	Put		20880.00000	12600	7.29	0.00	0.00
R157 On 04/08/2005 Bond Future			7.90800	7.95800		7.29	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Call		30607.00000	30335	7.29	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		30607.00000	22307	7.29	0.00	0.00
R157 On 03/11/2005 Bond Future			7.96200	8.01100		7.38	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		35149.00000	34811	7.38	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		35149.00000	31633	7.38	0.00	0.00
R186 On 05/05/2005 Bond Future			7.29100	7.37200		16.09	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Call		31451.00000	32822	16.09	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Put		31451.00000	38416	16.09	0.00	0.00
R186 On 04/08/2005 Bond Future			7.28700	7.36800		16.63	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		53855.00000	55216	16.63	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		53855.00000	60233	16.63	0.00	0.00
R186 On 03/11/2005 Bond Future			7.29400	7.37600		16.48	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		69536.00000	70881	16.48	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		69536.00000	76805	16.48	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			7.34400	7.42600		3.30	0.00	0.00
R194 On 05/05/2005 Bond Future	7.50	Call		7539.00000	7937	3.30	0.00	0.00
R194 On 05/05/2005 Bond Future	7.50	Put		7539.00000	3889	3.30	0.00	0.00
R194 On 04/08/2005 Bond Future			7.32300	7.40800		3.14	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		10725.00000	11092	3.14	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		10725.00000	6884	3.14	0.00	0.00
R194 On 03/11/2005 Bond Future			7.37000	7.45700		3.06	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		11778.00000	12082	3.06	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		11778.00000	9273	3.06	0.00	0.00
R201 On 05/05/2005 Bond Future			7.91000	7.96500		7.39	0.00	0.00
R201 On 05/05/2005 Bond Future	8.00	Call		16097.00000	16092	7.39	0.00	0.00
R201 On 05/05/2005 Bond Future	8.00	Put		16097.00000	9916	7.39	0.00	0.00
R201 On 04/08/2005 Bond Future			7.92600	7.98200		7.58	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		23100.00000	23110	7.58	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		23100.00000	18129	7.58	0.00	0.00
R201 On 03/11/2005 Bond Future			7.96300	8.01800		7.42	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		27272.00000	27216	7.42	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		27272.00000	24776	7.42	0.00	0.00
R203 On 05/05/2005 Bond Future			7.90600	7.96700		9.32	0.00	0.00
R203 On 05/05/2005 Bond Future	8.00	Call		19080.00000	19346	9.32	0.00	0.00
R203 On 05/05/2005 Bond Future	8.00	Put		19080.00000	11923	9.32	0.00	0.00
R203 On 04/08/2005 Bond Future			7.91800	7.97900		9.22	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		27907.00000	28128	9.22	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		27907.00000	21737	9.22	0.00	0.00
R203 On 03/11/2005 Bond Future			7.95000	8.01000		9.46	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		33428.00000	33562	9.46	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		33428.00000	29720	9.46	0.00	0.00
Total for Derivatives:							0.00	1.00
Grand Total:							0.00	1.00