



Daily MTM Report

Daily summary for 03/05/2005

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			6.75600	6.73300			0.00	0.00
R153 On 31/08/2010 Bond			7.90500	7.85500			0.00	0.00
R157 On 15/09/2015 Bond			8.37000	8.32500			0.00	0.00
R186 On 21/12/2026 Bond			7.80000	7.74000			0.00	0.00
R194 On 28/02/2008 Bond			7.50000	7.46000			0.00	0.00
R201 On 21/12/2014 Bond			8.38500	8.33500			0.00	0.00
R203 On 15/09/2017 Bond			8.38000	8.34000			0.00	0.00
Total for j-Bonds:							0.00	0.00

Derivatives

GOVI On 05/05/2005 jGovi			215.97400	216.49000		12.36	5.00	10.00
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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		2894.00000	161	12.36	0.00	0.00
GOVI On 05/05/2005 jGovi	220.00	Put		37994.00000	40421	12.36	0.00	0.00
GOVI On 04/08/2005 jGovi			219.71800	220.24600		6.81	17.00	17.00
GOVI On 04/08/2005 jGovi	224.00	Call		16155.00000	13667	6.81	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		53695.00000	56487	6.81	0.00	0.00
GOVI On 03/11/2005 jGovi			223.40000	223.92200		6.63	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		25969.00000	23304	6.63	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		66749.00000	69304	6.63	0.00	0.00
J152 On 28/02/2006 jSwap			7.09203	7.08905		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.22281	8.19507		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.53852	8.51907		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.16534	8.09004		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.68388	7.66632		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.49146	8.47697		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.51166	8.47205		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			6.95000	6.95000		0.00	0.00	0.00
JFRA On 05/05/2005 jFra			6.95500	6.96500		0.24	0.00	0.00
JFRA On 05/05/2005 jFra	7.25	Call		2.00000	0	0.24	0.00	0.00
JFRA On 05/05/2005 jFra	7.25	Put		701.00000	724	0.24	0.00	0.00
JFRA On 04/08/2005 jFra			6.81400	6.79900		0.27	0.00	500.00
JFRA On 04/08/2005 jFra	7.25	Call		168.00000	161	0.27	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		1273.00000	1230	0.27	0.00	0.00
JFRA On 03/11/2005 jFra			6.81600	6.82100		0.35	0.00	500.00
JFRA On 03/11/2005 jFra	7.25	Call		571.00000	544	0.35	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1623.00000	1608	0.35	0.00	0.00
JFRA On 02/02/2006 jFra			7.04900	7.04800		0.41	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		1224.00000	1201	0.41	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1719.00000	1694	0.41	0.00	0.00
JFRA On 04/05/2006 jFra			7.30100	7.30000		0.43	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		2130.00000	2107	0.43	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1396.00000	1370	0.43	0.00	0.00
JFRA On 03/08/2006 jFra			7.55300	7.55300		0.43	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2700.00000	2683	0.43	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		1347.00000	1330	0.43	0.00	0.00
JFRA On 02/11/2006 jFra			7.80100	7.81200		0.43	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		3284.00000	3237	0.43	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1298.00000	1278	0.43	0.00	0.00
JFRA On 01/02/2007 jFra			8.10100	8.05500		0.43	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		3023.00000	3077	0.43	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1666.00000	1609	0.43	0.00	0.00
JFRA On 03/05/2007 jFra			8.29700	8.26100		0.50	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		3901.00000	3888	0.50	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		2043.00000	1940	0.50	0.00	0.00
JFRA On 02/08/2007 jFra			8.49600	8.42900		0.55	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4616.00000	4662	0.55	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2348.00000	2230	0.55	0.00	0.00
JFRA On 01/11/2007 jFra			8.60000	8.57100		0.56	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		5176.00000	5156	0.56	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2365.00000	2269	0.56	0.00	0.00
JN02 On 05/05/2005 jNote			7.28100	7.27700		2.61	0.00	0.00
JN02 On 05/05/2005 jNote	7.50	Call		184.00000	13	2.61	0.00	0.00
JN02 On 05/05/2005 jNote	7.50	Put		4300.00000	4050	2.61	0.00	0.00
JN02 On 04/08/2005 jNote			7.44400	7.43400		2.92	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		5480.00000	5390	2.92	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		6696.00000	6422	2.92	0.00	0.00
JN02 On 03/11/2005 jNote			7.65200	7.63600		3.15	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		10379.00000	10371	3.15	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		7877.00000	7576	3.15	0.00	0.00
JN05 On 05/05/2005 jNote			8.11300	8.08800		6.11	0.00	0.00
JN05 On 05/05/2005 jNote	8.00	Call		5292.00000	5005	6.11	0.00	0.00
JN05 On 05/05/2005 jNote	8.00	Put		1669.00000	355	6.11	0.00	0.00
JN05 On 04/08/2005 jNote			8.21900	8.19100		6.32	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		17408.00000	17674	6.32	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		9567.00000	8687	6.32	0.00	0.00
JN05 On 03/11/2005 jNote			8.33700	8.30500		6.48	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		25506.00000	25938	6.48	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		13030.00000	12160	6.48	0.00	0.00
JN10 On 05/05/2005 jNote			8.45300	8.43800		9.40	0.00	0.00
JN10 On 05/05/2005 jNote	8.00	Call		29726.00000	30695	9.40	0.00	0.00
JN10 On 05/05/2005 jNote	8.00	Put		26.00000	0	9.40	0.00	0.00
JN10 On 04/08/2005 jNote			8.51300	8.49400		9.70	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		40838.00000	41280	9.70	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		7466.00000	6651	9.70	0.00	0.00
JN10 On 03/11/2005 jNote			8.57900	8.55600		9.99	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JN10 On 03/11/2005 jNote	8.00	Call		50942.00000	51437	9.99	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		13543.00000	12521	9.99	0.00	0.00
JROD On 31/05/2005 jRod			7.02600	7.03600		0.00	0.00	0.00
JROD On 30/06/2005 jRod			6.94800	6.95800		0.00	0.00	0.00
JROD On 29/07/2005 jRod			6.94200	6.65100		0.00	0.00	0.00
JROD On 31/08/2005 jRod			6.99200	6.99400		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.92400	6.92600		0.00	0.00	0.00
JROD On 31/10/2005 jRod			6.89600	6.74900		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.93800	6.93900		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.89700	6.89700		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.88900	6.78800		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.93000	6.92900		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.90400	6.90100		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.89700	6.81500		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.92800	6.92200		0.00	0.00	0.00
R152 On 05/05/2005 Bond Future			6.75400	6.73000		0.79	0.00	0.00
R152 On 05/05/2005 Bond Future	7.00	Call		2172.00000	1970	0.79	0.00	0.00
R152 On 05/05/2005 Bond Future	7.00	Put		10.00000	0	0.79	0.00	0.00
R152 On 04/08/2005 Bond Future			6.60100	6.56400		0.65	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		6596.00000	6389	0.65	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		56.00000	54	0.65	0.00	0.00
R152 On 03/11/2005 Bond Future			6.51400	6.46900		0.43	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		1769.00000	1662	0.43	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		891.00000	925	0.43	0.00	0.00
R153 On 05/05/2005 Bond Future			7.90800	7.85800		5.57	0.00	1.00
R153 On 05/05/2005 Bond Future	7.75	Call		1548.00000	152	5.57	0.00	0.00
R153 On 05/05/2005 Bond Future	7.75	Put		6803.00000	7830	5.57	0.00	0.00
R153 On 04/08/2005 Bond Future			7.96200	7.90900		5.47	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Call		10997.00000	9605	5.47	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		18387.00000	19446	5.47	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Call		23435.00000	21444	5.47	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Put		7779.00000	8238	5.47	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Call		40691.00000	38364	5.47	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Put		2544.00000	2668	5.47	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Call		50497.00000	48096	5.47	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Put		1308.00000	1357	5.47	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Call		60722.00000	58286	5.47	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Put		624.00000	638	5.47	0.00	0.00
R153 On 03/11/2005 Bond Future			8.04500	7.99100		5.58	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		14878.00000	13545	5.58	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		25559.00000	26602	5.58	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 05/05/2005 Bond Future			8.37300	8.32800		8.48	0.00	0.00
R157 On 05/05/2005 Bond Future	8.00	Call		193.00000	0	8.48	0.00	0.00
R157 On 05/05/2005 Bond Future	8.00	Put		28302.00000	31904	8.48	0.00	0.00
R157 On 05/05/2005 Bond Future	7.75	Call		2.00000	0	8.48	0.00	0.00
R157 On 05/05/2005 Bond Future	7.75	Put		50076.00000	53869	8.48	0.00	0.00
R157 On 04/08/2005 Bond Future			8.42500	8.37900		8.38	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Call		18506.00000	16238	8.06	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Put		29208.00000	30728	8.06	0.00	200.00
R157 On 04/08/2005 Bond Future	8.00	Call		10349.00000	8743	7.78	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		42127.00000	44309	7.78	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Call		42885.00000	39624	8.70	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		12746.00000	13273	8.70	0.00	400.00
R157 On 04/08/2005 Bond Future	9.00	Call		57952.00000	54421	8.99	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		8028.00000	8285	8.99	0.00	500.00
R157 On 04/08/2005 Bond Future	9.25	Call		74213.00000	68732	8.06	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Put		4913.00000	3220	8.06	0.00	100.00
R157 On 04/08/2005 Bond Future	7.75	Call		5009.00000	4016	7.51	0.00	200.00
R157 On 04/08/2005 Bond Future	7.75	Put		58314.00000	61109	7.51	0.00	0.00
R157 On 03/11/2005 Bond Future			8.49400	8.44700		8.66	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		19004.00000	17169	8.66	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		55645.00000	57584	8.66	0.00	0.00
R186 On 05/05/2005 Bond Future			7.80100	7.74100		17.56	0.00	0.00
R186 On 05/05/2005 Bond Future			7.80100	7.74100		17.56	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Call		206.00000	0	17.56	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Call		206.00000	0	17.56	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Put		64939.00000	72315	17.56	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Put		64939.00000	72315	17.56	0.00	0.00
R186 On 04/08/2005 Bond Future			7.82100	7.76000		18.18	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		23894.00000	20182	18.18	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		90615.00000	94543	18.18	0.00	0.00
R186 On 03/11/2005 Bond Future			7.84800	7.78500		18.04	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		41330.00000	37058	18.04	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		110753.00000	114295	18.04	0.00	0.00
R194 On 05/05/2005 Bond Future			7.50300	7.46300		3.57	0.00	0.00
R194 On 05/05/2005 Bond Future	7.50	Call		2509.00000	1103	3.57	0.00	0.00
R194 On 05/05/2005 Bond Future	7.50	Put		1551.00000	1180	3.57	0.00	0.00
R194 On 04/08/2005 Bond Future			7.55000	7.50600		3.46	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		7816.00000	7101	3.46	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		7958.00000	8286	3.46	0.00	0.00
R194 On 03/11/2005 Bond Future			7.64900	7.60300		3.41	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		9453.00000	8816	3.41	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 03/11/2005 Bond Future	7.50	Put		11671.00000	12023	3.41	0.00	0.00
R201 On 05/05/2005 Bond Future			8.38800	8.33800		8.56	0.00	0.00
R201 On 05/05/2005 Bond Future	8.00	Call		125.00000	0	8.56	0.00	0.00
R201 On 05/05/2005 Bond Future	8.00	Put		22899.00000	26089	8.56	0.00	0.00
R201 On 04/08/2005 Bond Future			8.44200	8.39000		8.83	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		8978.00000	7545	8.83	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		34726.00000	36664	8.83	0.00	0.00
R201 On 03/11/2005 Bond Future			8.50700	8.45500		8.69	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		14570.00000	13045	8.69	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		43984.00000	45751	8.69	0.00	0.00
R203 On 05/05/2005 Bond Future			8.38200	8.34200		11.07	0.00	0.00
R203 On 05/05/2005 Bond Future	8.00	Call		205.00000	0	11.07	0.00	0.00
R203 On 05/05/2005 Bond Future	8.00	Put		26608.00000	29430	11.07	0.00	0.00
R203 On 04/08/2005 Bond Future			8.42500	8.38400		10.98	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		11883.00000	10300	10.98	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		41106.00000	42576	10.98	0.00	0.00
R203 On 03/11/2005 Bond Future			8.48000	8.43900		11.30	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		19291.00000	17572	11.30	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		52202.00000	53483	11.30	0.00	0.00

Total for Derivatives:							22.00	2,428.00
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Grand Total:							22.00	2,428.00
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