



# Daily MTM Report

Daily summary for 02/03/2005

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>j-Bonds</u></b>								
R152 On 28/02/2006 Bond			7.10000	7.04800			0.00	0.00
R153 On 31/08/2010 Bond			7.59500	7.51000			0.00	0.00
R157 On 15/09/2015 Bond			7.89000	7.80000			0.00	0.00
R186 On 21/12/2026 Bond			7.25500	7.12500			0.00	0.00
R194 On 28/02/2008 Bond			7.40000	7.32500			0.00	0.00
R201 On 21/12/2014 Bond			7.88000	7.79500			0.00	0.00
R203 On 15/09/2017 Bond			7.88500	7.79000			0.00	0.00
<b>Total for j-Bonds:</b>							<b>0.00</b>	<b>0.00</b>

## **Derivatives**

GOVI On 05/05/2005 jGovi			220.37200	221.63300		10.01	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		45310.00000	38714	10.01	0.00	0.00
GOVI On 05/05/2005 jGovi	220.00	Put		45310.00000	34994	10.01	0.00	0.00
GOVI On 04/08/2005 jGovi			224.45500	225.72000		6.07	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Call		44418.00000	37727	6.07	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		44418.00000	33177	6.07	0.00	0.00
GOVI On 03/11/2005 jGovi			228.31900	229.56600		5.90	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		51902.00000	45675	5.90	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		51902.00000	42485	5.90	0.00	0.00
J152 On 28/02/2006 jSwap			7.40818	7.37788		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.84019	7.76296		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.96468	7.89245		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.58831	7.48793		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.62780	7.55679		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.98126	7.90600		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.92772	7.85017		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			7.38900	7.35200		0.22	0.00	0.00
JFRA On 05/05/2005 jFra	7.25	Call		510.00000	562	0.22	0.00	0.00
JFRA On 05/05/2005 jFra	7.25	Put		510.00000	222	0.22	0.00	0.00
JFRA On 04/08/2005 jFra			7.07600	7.02200		0.32	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Call		572.00000	629	0.32	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		572.00000	1055	0.32	0.00	0.00
JFRA On 03/11/2005 jFra			7.18500	7.09600		0.40	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		1120.00000	1239	0.40	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1120.00000	1398	0.40	0.00	0.00
JFRA On 02/02/2006 jFra			7.27500	7.17400		0.41	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		1464.00000	1610	0.41	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1464.00000	1549	0.41	0.00	0.00
JFRA On 04/05/2006 jFra			7.43000	7.32800		0.42	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		2199.00000	2376	0.42	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		2199.00000	1323	0.42	0.00	0.00
JFRA On 03/08/2006 jFra			7.55300	7.46700		0.42	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2566.00000	2723	0.42	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		2566.00000	1370	0.42	0.00	0.00
JFRA On 02/11/2006 jFra			7.77000	7.67900		0.42	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		3053.00000	3215	0.42	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		3053.00000	1332	0.42	0.00	0.00
JN02 On 05/05/2005 jNote			7.42700	7.34700		2.68	0.00	0.00
JN02 On 05/05/2005 jNote	7.50	Call		3195.00000	3844	2.68	0.00	0.00
JN02 On 05/05/2005 jNote	7.50	Put		3195.00000	5187	2.68	0.00	0.00
JN02 On 04/08/2005 jNote			7.48500	7.40200		2.87	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		6536.00000	7325	2.87	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		6536.00000	7601	2.87	0.00	0.00
JN02 On 03/11/2005 jNote			7.59100	7.50500		2.98	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		9694.00000	10607	2.98	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		9694.00000	8935	2.98	0.00	0.00
JN05 On 05/05/2005 jNote			7.76100	7.68300		5.44	0.00	0.00
JN05 On 05/05/2005 jNote	8.00	Call		4012.00000	5031	5.44	0.00	0.00
JN05 On 05/05/2005 jNote	8.00	Put		4012.00000	14903	5.44	0.00	0.00
JN05 On 04/08/2005 jNote			7.79700	7.71600		5.55	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		9249.00000	10693	5.55	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		9249.00000	19071	5.55	0.00	0.00
JN05 On 03/11/2005 jNote			7.85300	7.76900		5.61	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		13858.00000	15558	5.61	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		13858.00000	21613	5.61	0.00	0.00
JN10 On 05/05/2005 jNote			7.93000	7.85200		8.32	0.00	0.00
JN10 On 05/05/2005 jNote	8.00	Call		9376.00000	11657	8.32	0.00	0.00
JN10 On 05/05/2005 jNote	8.00	Put		9376.00000	16486	8.32	0.00	0.00
JN10 On 04/08/2005 jNote			7.94900	7.86900		8.55	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		17894.00000	20554	8.55	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		17894.00000	24068	8.55	0.00	0.00
JN10 On 03/11/2005 jNote			7.97800	7.89700		8.73	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		24989.00000	27847	8.73	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		24989.00000	29361	8.73	0.00	0.00
JROD On 31/03/2005 jRod			7.24300	7.24900		0.00	0.00	0.00
JROD On 29/04/2005 jRod			7.35200	7.36100		0.00	0.00	0.00
JROD On 31/05/2005 jRod			7.49200	7.49600		0.00	0.00	0.00
JROD On 30/06/2005 jRod			7.39300	7.39300		0.00	0.00	0.00
JROD On 29/07/2005 jRod			7.40000	7.39900		0.00	0.00	0.00
JROD On 31/08/2005 jRod			7.37700	7.37600		0.00	0.00	0.00
JROD On 30/09/2005 jRod			7.30800	7.30800		0.00	0.00	0.00
JROD On 31/10/2005 jRod			7.30500	7.30300		0.00	0.00	0.00
JROD On 30/11/2005 jRod			7.30900	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 30/12/2005 jRod			7.28800	7.28100		0.00	0.00	0.00
JROD On 31/01/2006 jRod			7.28500	7.27500		0.00	0.00	0.00
JROD On 28/02/2006 jRod			7.27400	7.26000		0.00	0.00	0.00
JROD On 31/03/2006 jRod			7.24900	7.23400		0.00	0.00	0.00
R152 On 05/05/2005 Bond Future			6.98700	6.91800		0.96	0.00	0.00
R152 On 05/05/2005 Bond Future	7.00	Call		2044.00000	1750	0.96	0.00	0.00
R152 On 05/05/2005 Bond Future	7.00	Put		2044.00000	1646	0.96	0.00	0.00
R152 On 04/08/2005 Bond Future			6.73100	6.64700		0.74	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		6386.00000	5990	0.74	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		6386.00000	375	0.74	0.00	0.00
R152 On 03/11/2005 Bond Future			6.60300	6.51100		0.47	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		1997.00000	1842	0.47	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1997.00000	1383	0.47	0.00	0.00
R153 On 05/05/2005 Bond Future			7.59500	7.50600		4.97	0.00	1.00
R153 On 05/05/2005 Bond Future	7.75	Call		17410.00000	14645	4.97	0.00	0.00
R153 On 05/05/2005 Bond Future	7.75	Put		17410.00000	7053	4.97	0.00	0.00
R153 On 04/08/2005 Bond Future			7.59900	7.50700		4.82	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Call		22185.00000	19794	4.82	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		22185.00000	12723	4.82	0.00	0.00
R153 On 03/11/2005 Bond Future			7.64500	7.55200		4.87	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		24217.00000	22112	4.87	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		24217.00000	17421	4.87	0.00	0.00
R157 On 05/05/2005 Bond Future			7.89800	7.80600		7.45	0.00	0.00
R157 On 05/05/2005 Bond Future	8.00	Call		27235.00000	22315	7.45	0.00	0.00
R157 On 05/05/2005 Bond Future	8.00	Put		27235.00000	13411	7.45	0.00	0.00
R157 On 04/08/2005 Bond Future			7.89800	7.80600		7.45	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Call		36350.00000	31922	7.45	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		36350.00000	23018	7.45	0.00	0.00
R157 On 03/11/2005 Bond Future			7.95300	7.85800		7.52	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		40263.00000	36268	7.52	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		40263.00000	32336	7.52	0.00	0.00
R186 On 05/05/2005 Bond Future			7.25000	7.11800		16.64	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Call		48774.00000	38700	16.64	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Put		48774.00000	38700	16.64	0.00	0.00
R186 On 04/08/2005 Bond Future			7.24500	7.11000		17.17	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		71098.00000	61219	17.17	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		71098.00000	60539	17.17	0.00	0.00
R186 On 03/11/2005 Bond Future			7.25200	7.11600		17.03	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		86897.00000	77247	17.03	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		86897.00000	77517	17.03	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			7.38600	7.30400		3.39	0.00	0.00
R194 On 05/05/2005 Bond Future	7.50	Call		8979.00000	7721	3.39	0.00	0.00
R194 On 05/05/2005 Bond Future	7.50	Put		8979.00000	4765	3.39	0.00	0.00
R194 On 04/08/2005 Bond Future			7.36900	7.28300		3.23	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		11962.00000	10887	3.23	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		11962.00000	7774	3.23	0.00	0.00
R194 On 03/11/2005 Bond Future			7.42500	7.33800		3.14	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		12736.00000	11843	3.14	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		12736.00000	10224	3.14	0.00	0.00
R201 On 05/05/2005 Bond Future			7.89000	7.80300		7.52	0.00	0.00
R201 On 05/05/2005 Bond Future	8.00	Call		21466.00000	17767	7.52	0.00	0.00
R201 On 05/05/2005 Bond Future	8.00	Put		21466.00000	10213	7.52	0.00	0.00
R201 On 04/08/2005 Bond Future			7.90600	7.81700		7.72	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		27900.00000	24656	7.72	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		27900.00000	18324	7.72	0.00	0.00
R201 On 03/11/2005 Bond Future			7.94300	7.85300		7.58	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		31745.00000	28793	7.58	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		31745.00000	25031	7.58	0.00	0.00
R203 On 05/05/2005 Bond Future			7.89100	7.79500		9.52	0.00	0.00
R203 On 05/05/2005 Bond Future	8.00	Call		25873.00000	21142	9.52	0.00	0.00
R203 On 05/05/2005 Bond Future	8.00	Put		25873.00000	12528	9.52	0.00	0.00
R203 On 04/08/2005 Bond Future			7.90300	7.80500		9.42	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		34053.00000	29807	9.42	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		34053.00000	22241	9.42	0.00	0.00
R203 On 03/11/2005 Bond Future			7.93500	7.83600		9.65	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		39079.00000	35203	9.65	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		39079.00000	30205	9.65	0.00	0.00
<b>Total for Derivatives:</b>							<b>0.00</b>	<b>1.00</b>
<b>Grand Total:</b>							<b>0.00</b>	<b>1.00</b>