



Daily MTM Report

Daily summary for 15/03/2005

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			7.21700	7.24000			0.00	0.00
R153 On 31/08/2010 Bond			7.92500	7.95500			0.00	0.00
R157 On 15/09/2015 Bond			8.23000	8.26500			0.00	0.00
R186 On 21/12/2026 Bond			7.58000	7.62000			0.00	0.00
R194 On 28/02/2008 Bond			7.67000	7.71000			0.00	0.00
R201 On 21/12/2014 Bond			8.23500	8.27000			0.00	0.00
R203 On 15/09/2017 Bond			8.22000	8.26000			0.00	0.00
Total for j-Bonds:							0.00	0.00

Derivatives

GOVI On 05/05/2005 jGovi			216.80800	216.40800		10.34	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		19402.00000	20103	10.34	0.00	0.00
GOVI On 05/05/2005 jGovi	220.00	Put		19402.00000	52023	10.34	0.00	0.00
GOVI On 04/08/2005 jGovi			220.85100	220.44500		6.32	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Call		20459.00000	21484	6.32	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		20459.00000	52974	6.32	0.00	0.00
GOVI On 03/11/2005 jGovi			224.74300	224.34400		6.14	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		28874.00000	29925	6.14	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		28874.00000	62495	6.14	0.00	0.00
J152 On 28/02/2006 jSwap			7.48824	7.36807		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.17452	8.21596		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.29143	8.62451		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.91977	7.94777		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.89539	7.93944		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.31438	8.35386		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.26621	8.56280		0.00	0.00	0.00
JBAR On 16/03/2005 jBar				0.00000		0.00	0.00	0.00
JFRA On 05/05/2005 jFra			7.46100	7.47200		0.20	0.00	0.00
JFRA On 05/05/2005 jFra	7.25	Call		646.00000	621	0.20	0.00	0.00
JFRA On 05/05/2005 jFra	7.25	Put		646.00000	105	0.20	0.00	0.00
JFRA On 04/08/2005 jFra			7.24500	7.28900		0.30	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Call		813.00000	748	0.30	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		813.00000	760	0.30	0.00	0.00
JFRA On 03/11/2005 jFra			7.36200	7.40300		0.39	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		1461.00000	1391	0.39	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1461.00000	1117	0.39	0.00	0.00
JFRA On 02/02/2006 jFra			7.49800	7.52100		0.42	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		1931.00000	1885	0.42	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1931.00000	1278	0.42	0.00	0.00
JFRA On 04/05/2006 jFra			7.67300	7.69900		0.43	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		2814.00000	2760	0.43	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		2814.00000	1113	0.43	0.00	0.00
JFRA On 03/08/2006 jFra			7.87500	7.87400		0.43	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		3270.00000	3252	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		3270.00000	1113	0.43	0.00	0.00
JFRA On 02/11/2006 jFra			7.95100	8.04400		0.43	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		3728.00000	3552	0.43	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		3728.00000	1227	0.43	0.00	0.00
JN02 On 05/05/2005 jNote			7.63800	7.67800		2.69	0.00	0.00
JN02 On 05/05/2005 jNote	7.50	Call		5926.00000	5399	2.69	0.00	0.00
JN02 On 05/05/2005 jNote	7.50	Put		5926.00000	2865	2.69	0.00	0.00
JN02 On 04/08/2005 jNote			7.74100	7.78800		2.93	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		10325.00000	9709	2.93	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		10325.00000	5286	2.93	0.00	0.00
JN02 On 03/11/2005 jNote			7.88400	7.93500		3.07	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		14363.00000	13676	3.07	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		14363.00000	6640	3.07	0.00	0.00
JN05 On 05/05/2005 jNote			8.09800	8.14100		5.69	0.00	0.00
JN05 On 05/05/2005 jNote	8.00	Call		11826.00000	10622	5.69	0.00	0.00
JN05 On 05/05/2005 jNote	8.00	Put		11826.00000	6605	5.69	0.00	0.00
JN05 On 04/08/2005 jNote			8.15400	8.19800		5.85	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		19089.00000	17882	5.85	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		19089.00000	11578	5.85	0.00	0.00
JN05 On 03/11/2005 jNote			8.22500	8.26800		5.93	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		24982.00000	23763	5.93	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		24982.00000	14575	5.93	0.00	0.00
JN10 On 05/05/2005 jNote			8.27300	8.31400		8.62	0.00	0.00
JN10 On 05/05/2005 jNote	8.00	Call		26303.00000	24103	8.62	0.00	0.00
JN10 On 05/05/2005 jNote	8.00	Put		26303.00000	5552	8.62	0.00	0.00
JN10 On 04/08/2005 jNote			8.30000	8.34200		8.86	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		35532.00000	33478	8.86	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		35532.00000	13135	8.86	0.00	0.00
JN10 On 03/11/2005 jNote			8.33600	8.37700		9.06	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		43323.00000	41339	9.06	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		43323.00000	18614	9.06	0.00	0.00
JROD On 31/03/2005 jRod			7.22900	7.23100		0.00	0.00	0.00
JROD On 29/04/2005 jRod			7.32000	7.32400		0.00	0.00	0.00
JROD On 31/05/2005 jRod			7.44900	7.45300		0.00	0.00	0.00
JROD On 30/06/2005 jRod			7.37600	7.37600		0.00	0.00	0.00
JROD On 29/07/2005 jRod			7.39500	7.39500		0.00	0.00	0.00
JROD On 31/08/2005 jRod			7.38800	7.38700		0.00	0.00	0.00
JROD On 30/09/2005 jRod			7.32300	7.32200		0.00	0.00	0.00
JROD On 31/10/2005 jRod			7.32500	7.32500		0.00	0.00	0.00
JROD On 30/11/2005 jRod			7.33600	7.33600		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			7.31600	7.31600		0.00	0.00	0.00
JROD On 31/01/2006 jRod			7.32800	7.32800		0.00	0.00	0.00
JROD On 28/02/2006 jRod			7.33400	7.33400		0.00	0.00	0.00
JROD On 31/03/2006 jRod			7.31200	7.31200		0.00	0.00	0.00
R152 On 05/05/2005 Bond Future			7.14900	7.17500		0.91	0.00	0.00
R152 On 05/05/2005 Bond Future	7.00	Call		877.00000	924	0.91	0.00	0.00
R152 On 05/05/2005 Bond Future	7.00	Put		877.00000	2114	0.91	0.00	0.00
R152 On 04/08/2005 Bond Future			6.94100	6.97600		0.73	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		4791.00000	4931	0.73	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		4791.00000	478	0.73	0.00	0.00
R152 On 03/11/2005 Bond Future			6.84200	6.88400		0.47	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		1365.00000	1410	0.47	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1365.00000	1697	0.47	0.00	0.00
R153 On 05/05/2005 Bond Future			7.93700	7.96800		5.23	0.00	1.00
R153 On 05/05/2005 Bond Future	7.75	Call		5482.00000	5834	5.23	0.00	0.00
R153 On 05/05/2005 Bond Future	7.75	Put		5482.00000	14914	5.23	0.00	0.00
R153 On 04/08/2005 Bond Future			7.96000	7.99300		5.09	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Call		11263.00000	11673	5.09	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		11263.00000	21421	5.09	0.00	0.00
R153 On 03/11/2005 Bond Future			8.01900	8.05200		5.16	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		14400.00000	14771	5.16	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		14400.00000	26685	5.16	0.00	0.00
R157 On 05/05/2005 Bond Future			8.24500	8.28100		7.78	0.00	0.00
R157 On 05/05/2005 Bond Future	8.00	Call		7112.00000	7749	7.78	0.00	0.00
R157 On 05/05/2005 Bond Future	8.00	Put		7112.00000	28819	7.78	0.00	0.00
R157 On 04/08/2005 Bond Future			8.27100	8.30800		7.68	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Call		16384.00000	17206	7.68	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		16384.00000	40032	7.68	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Call		51814.00000	53867	8.81	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		15799.00000	14776	8.81	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Call		66673.00000	68981	9.06	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		10873.00000	10105	9.06	0.00	0.00
R157 On 03/11/2005 Bond Future			8.31900	8.35700		7.90	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		22298.00000	23109	7.90	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		22298.00000	49396	7.90	0.00	0.00
R186 On 05/05/2005 Bond Future			7.58100	7.62200		16.33	0.00	0.00
R186 On 05/05/2005 Bond Future			7.58100	7.62200		16.33	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Call		14799.00000	15820	16.33	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Call		14799.00000	15820	16.33	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Put		14799.00000	59991	16.33	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 05/05/2005 Bond Future	7.25	Put		14799.00000	59991	16.33	0.00	0.00
R186 On 04/08/2005 Bond Future			7.58200	7.62400		16.86	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		35706.00000	37013	16.86	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		35706.00000	81031	16.86	0.00	0.00
R186 On 03/11/2005 Bond Future			7.59400	7.63600		16.71	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		50979.00000	52285	16.71	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		50979.00000	97563	16.71	0.00	0.00
R194 On 05/05/2005 Bond Future			7.67500	7.71700		3.49	0.00	0.00
R194 On 05/05/2005 Bond Future	7.50	Call		3357.00000	3644	3.49	0.00	0.00
R194 On 05/05/2005 Bond Future	7.50	Put		3357.00000	8162	3.49	0.00	0.00
R194 On 04/08/2005 Bond Future			7.68400	7.73100		3.34	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		6771.00000	7110	3.34	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		6771.00000	11463	3.34	0.00	0.00
R194 On 03/11/2005 Bond Future			7.75700	7.80600		3.27	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		8282.00000	8582	3.27	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		8282.00000	14106	3.27	0.00	0.00
R201 On 05/05/2005 Bond Future			8.25100	8.28700		7.89	0.00	0.00
R201 On 05/05/2005 Bond Future	8.00	Call		5436.00000	5924	7.89	0.00	0.00
R201 On 05/05/2005 Bond Future	8.00	Put		5436.00000	22898	7.89	0.00	0.00
R201 On 04/08/2005 Bond Future			8.28000	8.31700		8.13	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		12608.00000	13247	8.13	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		12608.00000	31818	8.13	0.00	0.00
R201 On 03/11/2005 Bond Future			8.32500	8.36200		7.98	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		17338.00000	17954	7.98	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		17338.00000	39074	7.98	0.00	0.00
R203 On 05/05/2005 Bond Future			8.23200	8.27300		9.85	0.00	0.00
R203 On 05/05/2005 Bond Future	8.00	Call		6981.00000	7697	9.85	0.00	0.00
R203 On 05/05/2005 Bond Future	8.00	Put		6981.00000	25710	9.85	0.00	0.00
R203 On 04/08/2005 Bond Future			8.25300	8.29500		9.73	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		15857.00000	16723	9.73	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		15857.00000	36105	9.73	0.00	0.00
R203 On 03/11/2005 Bond Future			8.29100	8.33300		9.98	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		21733.00000	22612	9.98	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		21733.00000	44590	9.98	0.00	0.00
Total for Derivatives:							0.00	1.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
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Grand Total:							0.00	1.00
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