



# Daily MTM Report

Daily summary for 16/03/2005

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			7.21200	7.21700			0.00	0.00
R153 On 31/08/2010 Bond			7.94000	7.92500			0.00	0.00
R157 On 15/09/2015 Bond			8.25000	8.23000			0.00	0.00
R186 On 21/12/2026 Bond			7.58000	7.58000			0.00	0.00
R194 On 28/02/2008 Bond			7.69000	7.67000			0.00	0.00
R201 On 21/12/2014 Bond			8.25500	8.23500			0.00	0.00
R203 On 15/09/2017 Bond			8.24000	8.22000			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			216.64900	216.80800		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		20103.00000	19233	10.34	0.00	0.00
GOVI On 05/05/2005 jGovi	220.00	Put		20103.00000	52743	10.34	0.00	0.00
GOVI On 04/08/2005 jGovi			220.69300	220.85100		6.30	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Call		21484.00000	20687	6.30	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		21484.00000	53757	6.30	0.00	0.00
GOVI On 03/11/2005 jGovi			224.58300	224.74300		6.13	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		29925.00000	29140	6.13	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		29925.00000	63310	6.13	0.00	0.00
J152 On 28/02/2006 jSwap			7.51911	7.48824		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.21220	8.17452		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.38293	8.29143		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.93583	7.91977		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.91795	7.89539		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.35643	8.31438		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.34403	8.26621		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			7.47300	7.46100		0.20	0.00	0.00
JFRA On 05/05/2005 jFra	7.25	Call		621.00000	639	0.20	0.00	0.00
JFRA On 05/05/2005 jFra	7.25	Put		621.00000	94	0.20	0.00	0.00
JFRA On 04/08/2005 jFra			7.24200	7.24500		0.30	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Call		748.00000	734	0.30	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		748.00000	754	0.30	0.00	0.00
JFRA On 03/11/2005 jFra			7.36100	7.36200		0.39	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		1391.00000	1381	0.39	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1391.00000	1109	0.39	0.00	0.00
JFRA On 02/02/2006 jFra			7.50700	7.49800		0.41	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		1885.00000	1888	0.41	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1885.00000	1259	0.41	0.00	0.00
JFRA On 04/05/2006 jFra			7.70400	7.67300		0.43	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		2760.00000	2802	0.43	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		2760.00000	1080	0.43	0.00	0.00
JFRA On 03/08/2006 jFra			7.89100	7.87500		0.43	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		3252.00000	3268	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		3252.00000	1090	0.43	0.00	0.00
JFRA On 02/11/2006 jFra			8.02000	7.95100		0.43	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		3552.00000	3667	0.43	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		3552.00000	1174	0.43	0.00	0.00
JN02 On 05/05/2005 jNote			7.66000	7.63800		2.68	0.00	0.00
JN02 On 05/05/2005 jNote	7.50	Call		5399.00000	5591	2.68	0.00	0.00
JN02 On 05/05/2005 jNote	7.50	Put		5399.00000	2654	2.68	0.00	0.00
JN02 On 04/08/2005 jNote			7.76400	7.74100		2.92	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		9709.00000	9909	2.92	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		9709.00000	5065	2.92	0.00	0.00
JN02 On 03/11/2005 jNote			7.91200	7.88400		3.06	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		13676.00000	13939	3.06	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		13676.00000	6392	3.06	0.00	0.00
JN05 On 05/05/2005 jNote			8.13600	8.09800		5.68	0.00	0.00
JN05 On 05/05/2005 jNote	8.00	Call		10622.00000	11439	5.68	0.00	0.00
JN05 On 05/05/2005 jNote	8.00	Put		10622.00000	5867	5.68	0.00	0.00
JN05 On 04/08/2005 jNote			8.19400	8.15400		5.84	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		17882.00000	18724	5.84	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		17882.00000	10789	5.84	0.00	0.00
JN05 On 03/11/2005 jNote			8.26700	8.22500		5.92	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		23763.00000	24683	5.92	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		23763.00000	13789	5.92	0.00	0.00
JN10 On 05/05/2005 jNote			8.31700	8.27300		8.62	0.00	0.00
JN10 On 05/05/2005 jNote	8.00	Call		24103.00000	26159	8.62	0.00	0.00
JN10 On 05/05/2005 jNote	8.00	Put		24103.00000	4654	8.62	0.00	0.00
JN10 On 04/08/2005 jNote			8.34600	8.30000		8.87	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		33478.00000	35426	8.87	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		33478.00000	12004	8.87	0.00	0.00
JN10 On 03/11/2005 jNote			8.38400	8.33600		9.07	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		41339.00000	43277	9.07	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		41339.00000	17354	9.07	0.00	0.00
JROD On 31/03/2005 jRod			7.22700	7.22900		0.00	0.00	0.00
JROD On 29/04/2005 jRod			7.31100	7.32000		0.00	0.00	0.00
JROD On 31/05/2005 jRod			7.44000	7.44900		0.00	0.00	0.00
JROD On 30/06/2005 jRod			7.37700	7.37600		0.00	0.00	0.00
JROD On 29/07/2005 jRod			7.40600	7.39500		0.00	0.00	0.00
JROD On 31/08/2005 jRod			7.41100	7.38800		0.00	0.00	0.00
JROD On 30/09/2005 jRod			7.34500	7.32300		0.00	0.00	0.00
JROD On 31/10/2005 jRod			7.35300	7.32500		0.00	0.00	0.00
JROD On 30/11/2005 jRod			7.36700	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			7.34200	7.31600		0.00	0.00	0.00
JROD On 31/01/2006 jRod			7.35700	7.32800		0.00	0.00	0.00
JROD On 28/02/2006 jRod			7.36500	7.33400		0.00	0.00	0.00
JROD On 31/03/2006 jRod			7.33800	7.31200		0.00	0.00	0.00
R152 On 05/05/2005 Bond Future			7.14800	7.14900		0.90	0.00	0.00
R152 On 05/05/2005 Bond Future	7.00	Call		924.00000	901	0.90	0.00	0.00
R152 On 05/05/2005 Bond Future	7.00	Put		924.00000	2083	0.90	0.00	0.00
R152 On 04/08/2005 Bond Future			6.93600	6.94100		0.72	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		4931.00000	4938	0.72	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		4931.00000	458	0.72	0.00	0.00
R152 On 03/11/2005 Bond Future			6.83200	6.84200		0.47	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		1410.00000	1411	0.47	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1410.00000	1667	0.47	0.00	0.00
R153 On 05/05/2005 Bond Future			7.95200	7.93700		5.21	0.00	1.00
R153 On 05/05/2005 Bond Future	7.75	Call		5834.00000	5457	5.21	0.00	0.00
R153 On 05/05/2005 Bond Future	7.75	Put		5834.00000	15261	5.21	0.00	0.00
R153 On 04/08/2005 Bond Future			7.97500	7.96000		5.08	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Call		11673.00000	11282	5.08	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		11673.00000	21722	5.08	0.00	0.00
R153 On 03/11/2005 Bond Future			8.03500	8.01900		5.14	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		14771.00000	14371	5.14	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		14771.00000	26989	5.14	0.00	0.00
R157 On 05/05/2005 Bond Future			8.26400	8.24500		7.76	0.00	0.00
R157 On 05/05/2005 Bond Future	8.00	Call		7749.00000	7105	7.76	0.00	0.00
R157 On 05/05/2005 Bond Future	8.00	Put		7749.00000	29791	7.76	0.00	0.00
R157 On 04/08/2005 Bond Future			8.29100	8.27100		7.66	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Call		17206.00000	16444	7.66	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		17206.00000	40933	7.66	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Call		53867.00000	52605	8.81	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		14776.00000	15178	8.81	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Call		68981.00000	67599	9.06	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		10105.00000	10387	9.06	0.00	0.00
R157 On 03/11/2005 Bond Future			8.33900	8.31900		7.88	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		23109.00000	22322	7.88	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		23109.00000	50234	7.88	0.00	0.00
R186 On 05/05/2005 Bond Future			7.58100	7.58100		16.21	0.00	0.00
R186 On 05/05/2005 Bond Future			7.58100	7.58100		16.21	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Call		15820.00000	15333	16.21	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Call		15820.00000	15333	16.21	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Put		15820.00000	59504	16.21	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		15820.00000	59504	16.21	0.00	0.00
R186 On 04/08/2005 Bond Future			7.58200	7.58200		16.75	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		37013.00000	36457	16.75	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		37013.00000	80475	16.75	0.00	0.00
R186 On 03/11/2005 Bond Future			7.59300	7.59400		16.60	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		52285.00000	51730	16.60	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		52285.00000	96880	16.60	0.00	0.00
R194 On 05/05/2005 Bond Future			7.69600	7.67500		3.47	0.00	0.00
R194 On 05/05/2005 Bond Future	7.50	Call		3644.00000	3368	3.47	0.00	0.00
R194 On 05/05/2005 Bond Future	7.50	Put		3644.00000	8427	3.47	0.00	0.00
R194 On 04/08/2005 Bond Future			7.70700	7.68400		3.32	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		7110.00000	6817	3.32	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		7110.00000	11712	3.32	0.00	0.00
R194 On 03/11/2005 Bond Future			7.78200	7.75700		3.26	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		8582.00000	8293	3.26	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		8582.00000	14352	3.26	0.00	0.00
R201 On 05/05/2005 Bond Future			8.27100	8.25100		7.88	0.00	0.00
R201 On 05/05/2005 Bond Future	8.00	Call		5924.00000	5416	7.88	0.00	0.00
R201 On 05/05/2005 Bond Future	8.00	Put		5924.00000	23728	7.88	0.00	0.00
R201 On 04/08/2005 Bond Future			8.29900	8.28000		8.12	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		13247.00000	12701	8.12	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		13247.00000	32516	8.12	0.00	0.00
R201 On 03/11/2005 Bond Future			8.34500	8.32500		7.96	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		17954.00000	17348	7.96	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		17954.00000	39750	7.96	0.00	0.00
R203 On 05/05/2005 Bond Future			8.25100	8.23200		9.83	0.00	0.00
R203 On 05/05/2005 Bond Future	8.00	Call		7697.00000	7090	9.83	0.00	0.00
R203 On 05/05/2005 Bond Future	8.00	Put		7697.00000	26558	9.83	0.00	0.00
R203 On 04/08/2005 Bond Future			8.27300	8.25300		9.72	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		16723.00000	16032	9.72	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		16723.00000	36926	9.72	0.00	0.00
R203 On 03/11/2005 Bond Future			8.31100	8.29100		9.97	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		22612.00000	21912	9.97	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		22612.00000	45377	9.97	0.00	0.00
<b>Total for Derivatives:</b>							<b>0.00</b>	<b>1.00</b>

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