



Daily MTM Report

Daily summary for 17/03/2005

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			7.27400	7.21200			0.00	0.00
R153 On 31/08/2010 Bond			8.02000	7.94000			0.00	0.00
R157 On 15/09/2015 Bond			8.32000	8.25000			0.00	0.00
R186 On 21/12/2026 Bond			7.64500	7.58000			0.00	0.00
R194 On 28/02/2008 Bond			7.77000	7.69000			0.00	0.00
R201 On 21/12/2014 Bond			8.32000	8.25500			0.00	0.00
R203 On 15/09/2017 Bond			8.30500	8.24000			0.00	0.00
Total for j-Bonds:							0.00	0.00

Derivatives

GOVI On 05/05/2005 jGovi			215.85500	216.64900		10.46	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		19233.00000	16619	10.46	0.00	0.00
GOVI On 05/05/2005 jGovi	220.00	Put		19233.00000	58069	10.46	0.00	0.00
GOVI On 04/08/2005 jGovi			219.90100	220.69300		6.36	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Call		20687.00000	18149	6.36	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		20687.00000	59139	6.36	0.00	0.00
GOVI On 03/11/2005 jGovi			223.80900	224.58300		6.20	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		29140.00000	26566	6.20	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		29140.00000	68476	6.20	0.00	0.00
J152 On 28/02/2006 jSwap			7.55814	7.51911		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.28524	8.21220		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.44979	8.38293		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.00591	7.93583		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.98582	7.91795		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.41647	8.35643		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.41622	8.34403		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			7.50600	7.47300		0.20	0.00	0.00
JFRA On 05/05/2005 jFra	7.25	Call		639.00000	701	0.20	0.00	0.00
JFRA On 05/05/2005 jFra	7.25	Put		639.00000	75	0.20	0.00	0.00
JFRA On 04/08/2005 jFra			7.30200	7.24200		0.30	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Call		734.00000	809	0.30	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		734.00000	682	0.30	0.00	0.00
JFRA On 03/11/2005 jFra			7.43600	7.36100		0.39	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		1381.00000	1488	0.39	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1381.00000	1033	0.39	0.00	0.00
JFRA On 02/02/2006 jFra			7.57100	7.50700		0.42	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		1888.00000	1986	0.42	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1888.00000	1201	0.42	0.00	0.00
JFRA On 04/05/2006 jFra			7.76400	7.70400		0.43	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		2802.00000	2908	0.43	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		2802.00000	1039	0.43	0.00	0.00
JFRA On 03/08/2006 jFra			7.93800	7.89100		0.43	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		3268.00000	3360	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		3268.00000	1067	0.43	0.00	0.00
JFRA On 02/11/2006 jFra			8.15900	8.02000		0.44	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		3667.00000	3929	0.44	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		3667.00000	1097	0.44	0.00	0.00
JN02 On 05/05/2005 jNote			7.73300	7.66000		2.71	0.00	0.00
JN02 On 05/05/2005 jNote	7.50	Call		5591.00000	6446	2.71	0.00	0.00
JN02 On 05/05/2005 jNote	7.50	Put		5591.00000	2171	2.71	0.00	0.00
JN02 On 04/08/2005 jNote			7.84400	7.76400		2.95	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		9909.00000	10860	2.95	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		9909.00000	4553	2.95	0.00	0.00
JN02 On 03/11/2005 jNote			7.99400	7.91200		3.10	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		13939.00000	14966	3.10	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		13939.00000	5924	3.10	0.00	0.00
JN05 On 05/05/2005 jNote			8.20700	8.13600		5.73	0.00	0.00
JN05 On 05/05/2005 jNote	8.00	Call		11439.00000	13244	5.73	0.00	0.00
JN05 On 05/05/2005 jNote	8.00	Put		11439.00000	4776	5.73	0.00	0.00
JN05 On 04/08/2005 jNote			8.27100	8.19400		5.89	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		18724.00000	20679	5.89	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		18724.00000	9614	5.89	0.00	0.00
JN05 On 03/11/2005 jNote			8.34700	8.26700		5.99	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		24683.00000	26774	5.99	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		24683.00000	12640	5.99	0.00	0.00
JN10 On 05/05/2005 jNote			8.38100	8.31700		8.69	0.00	0.00
JN10 On 05/05/2005 jNote	8.00	Call		26159.00000	29412	8.69	0.00	0.00
JN10 On 05/05/2005 jNote	8.00	Put		26159.00000	3641	8.69	0.00	0.00
JN10 On 04/08/2005 jNote			8.41400	8.34600		8.92	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		35426.00000	38496	8.92	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		35426.00000	10554	8.92	0.00	0.00
JN10 On 03/11/2005 jNote			8.45400	8.38400		9.13	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		43277.00000	46371	9.13	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		43277.00000	15816	9.13	0.00	0.00
JROD On 31/03/2005 jRod			7.22500	7.22700		0.00	0.00	0.00
JROD On 29/04/2005 jRod			7.32100	7.31100		0.00	0.00	0.00
JROD On 31/05/2005 jRod			7.46000	7.44000		0.00	0.00	0.00
JROD On 30/06/2005 jRod			7.39000	7.37700		0.00	0.00	0.00
JROD On 29/07/2005 jRod			7.42300	7.40600		0.00	0.00	0.00
JROD On 31/08/2005 jRod			7.43500	7.41100		0.00	0.00	0.00
JROD On 30/09/2005 jRod			7.36500	7.34500		0.00	0.00	0.00
JROD On 31/10/2005 jRod			7.37800	7.35300		0.00	0.00	0.00
JROD On 30/11/2005 jRod			7.39700	7.36700		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			7.36800	7.34200		0.00	0.00	0.00
JROD On 31/01/2006 jRod			7.38800	7.35700		0.00	0.00	0.00
JROD On 28/02/2006 jRod			7.40200	7.36500		0.00	0.00	0.00
JROD On 31/03/2006 jRod			7.37300	7.33800		0.00	0.00	0.00
R152 On 05/05/2005 Bond Future			7.21700	7.14800		0.91	0.00	0.00
R152 On 05/05/2005 Bond Future	7.00	Call		901.00000	707	0.91	0.00	0.00
R152 On 05/05/2005 Bond Future	7.00	Put		901.00000	2439	0.91	0.00	0.00
R152 On 04/08/2005 Bond Future			7.02100	6.93600		0.73	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		4938.00000	4566	0.73	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		4938.00000	555	0.73	0.00	0.00
R152 On 03/11/2005 Bond Future			6.93500	6.83200		0.47	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		1411.00000	1277	0.47	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1411.00000	1854	0.47	0.00	0.00
R153 On 05/05/2005 Bond Future			8.03300	7.95200		5.27	0.00	1.00
R153 On 05/05/2005 Bond Future	7.75	Call		5457.00000	4236	5.27	0.00	0.00
R153 On 05/05/2005 Bond Future	7.75	Put		5457.00000	17944	5.27	0.00	0.00
R153 On 04/08/2005 Bond Future			8.05900	7.97500		5.13	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Call		11282.00000	9906	5.13	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		11282.00000	24214	5.13	0.00	0.00
R153 On 03/11/2005 Bond Future			8.12100	8.03500		5.21	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		14371.00000	13085	5.21	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		14371.00000	29478	5.21	0.00	0.00
R157 On 05/05/2005 Bond Future			8.33400	8.26400		7.83	0.00	0.00
R157 On 05/05/2005 Bond Future	8.00	Call		7105.00000	5513	7.83	0.00	0.00
R157 On 05/05/2005 Bond Future	8.00	Put		7105.00000	34128	7.83	0.00	0.00
R157 On 04/08/2005 Bond Future			8.36300	8.29100		7.72	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Call		16444.00000	14438	7.72	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		16444.00000	44895	7.72	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Call		52605.00000	48420	8.81	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		15178.00000	16960	8.81	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Call		67599.00000	62936	9.06	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		10387.00000	11691	9.06	0.00	0.00
R157 On 03/11/2005 Bond Future			8.41200	8.33900		7.94	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		22322.00000	20296	7.94	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		22322.00000	54116	7.94	0.00	0.00
R186 On 05/05/2005 Bond Future			7.64600	7.58100		16.31	0.00	0.00
R186 On 05/05/2005 Bond Future			7.64600	7.58100		16.31	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Call		15333.00000	12800	16.31	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Call		15333.00000	12800	16.31	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Put		15333.00000	65385	16.31	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		15333.00000	65385	16.31	0.00	0.00
R186 On 04/08/2005 Bond Future			7.64800	7.58200		16.86	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		36457.00000	33351	16.86	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		36457.00000	85859	16.86	0.00	0.00
R186 On 03/11/2005 Bond Future			7.66000	7.59300		16.70	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		51730.00000	48415	16.70	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		51730.00000	102115	16.70	0.00	0.00
R194 On 05/05/2005 Bond Future			7.77800	7.69600		3.52	0.00	0.00
R194 On 05/05/2005 Bond Future	7.50	Call		3368.00000	2679	3.52	0.00	0.00
R194 On 05/05/2005 Bond Future	7.50	Put		3368.00000	9845	3.52	0.00	0.00
R194 On 04/08/2005 Bond Future			7.79400	7.70700		3.36	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		6817.00000	6071	3.36	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		6817.00000	13014	3.36	0.00	0.00
R194 On 03/11/2005 Bond Future			7.87300	7.78200		3.30	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		8293.00000	7625	3.30	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		8293.00000	15630	3.30	0.00	0.00
R201 On 05/05/2005 Bond Future			8.33600	8.27100		7.94	0.00	0.00
R201 On 05/05/2005 Bond Future	8.00	Call		5416.00000	4266	7.94	0.00	0.00
R201 On 05/05/2005 Bond Future	8.00	Put		5416.00000	26907	7.94	0.00	0.00
R201 On 04/08/2005 Bond Future			8.36600	8.29900		8.18	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		12701.00000	11263	8.18	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		12701.00000	35451	8.18	0.00	0.00
R201 On 03/11/2005 Bond Future			8.41200	8.34500		8.02	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		17348.00000	15890	8.02	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		17348.00000	42570	8.02	0.00	0.00
R203 On 05/05/2005 Bond Future			8.31600	8.25100		9.92	0.00	0.00
R203 On 05/05/2005 Bond Future	8.00	Call		7090.00000	5670	9.92	0.00	0.00
R203 On 05/05/2005 Bond Future	8.00	Put		7090.00000	30098	9.92	0.00	0.00
R203 On 04/08/2005 Bond Future			8.33900	8.27300		9.81	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		16032.00000	14344	9.81	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		16032.00000	40202	9.81	0.00	0.00
R203 On 03/11/2005 Bond Future			8.37800	8.31100		10.06	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		21912.00000	20210	10.06	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		21912.00000	48634	10.06	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

Grand Total:

0.00

1.00