



# Daily MTM Report

Daily summary for 31/03/2005

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			7.28900	7.33100			0.00	0.00
R153 On 31/08/2010 Bond			8.19500	8.30000			0.00	0.00
R157 On 15/09/2015 Bond			8.57500	8.70000			0.00	0.00
R186 On 21/12/2026 Bond			7.92000	8.04000			0.00	0.00
R194 On 28/02/2008 Bond			7.89500	7.97000			0.00	0.00
R201 On 21/12/2014 Bond			8.57500	8.70000			0.00	0.00
R203 On 15/09/2017 Bond			8.57000	8.68500			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			213.42100	212.20000		11.34	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		6257.00000	8153	11.34	0.00	0.00
GOVI On 05/05/2005 jGovi	220.00	Put		6257.00000	73943	11.34	0.00	0.00
GOVI On 04/08/2005 jGovi			217.45100	216.21100		6.49	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Call		8202.00000	10499	6.49	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		8202.00000	75989	6.49	0.00	0.00
GOVI On 03/11/2005 jGovi			221.34300	220.10700		6.34	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		15378.00000	18358	6.34	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		15378.00000	84928	6.34	0.00	0.00
J152 On 28/02/2006 jSwap			7.54834	7.66336		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.52507	8.59313		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.76567	8.85731		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.37769	8.45192		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.13546	8.18729		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.71847	8.79375		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.72936	8.82985		0.00	0.00	0.00
JBAR On 16/03/2005 jBar				7.60000		0.00	0.00	0.00
JFRA On 05/05/2005 jFra			7.49000	7.58500		0.18	0.00	0.00
JFRA On 05/05/2005 jFra	7.25	Call		840.00000	631	0.18	0.00	0.00
JFRA On 05/05/2005 jFra	7.25	Put		840.00000	43	0.18	0.00	0.00
JFRA On 04/08/2005 jFra			7.40000	7.37100		0.29	50.00	0.00
JFRA On 04/08/2005 jFra	7.25	Call		838.00000	868	0.29	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		838.00000	500	0.29	0.00	0.00
JFRA On 03/11/2005 jFra			7.45000	7.51800		0.38	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		1546.00000	1439	0.38	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1546.00000	949	0.38	0.00	0.00
JFRA On 02/02/2006 jFra			7.69200	7.73600		0.42	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		2218.00000	2136	0.42	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		2218.00000	1054	0.42	0.00	0.00
JFRA On 04/05/2006 jFra			7.93100	7.97600		0.44	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		3273.00000	3177	0.44	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		3273.00000	901	0.44	0.00	0.00
JFRA On 03/08/2006 jFra			8.18100	8.21800		0.44	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		3866.00000	3784	0.44	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		3866.00000	898	0.44	0.00	0.00
JFRA On 02/11/2006 jFra			8.33900	8.43900		0.45	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		4449.00000	4250	0.45	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		4449.00000	980	0.45	0.00	0.00
JN02 On 05/05/2005 jNote			7.86100	7.91100		2.70	0.00	0.00
JN02 On 05/05/2005 jNote	7.50	Call		8414.00000	7629	2.70	0.00	0.00
JN02 On 05/05/2005 jNote	7.50	Put		8414.00000	1011	2.70	0.00	0.00
JN02 On 04/08/2005 jNote			7.98900	8.04800		2.98	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		13165.00000	12324	2.98	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		13165.00000	3370	2.98	0.00	0.00
JN02 On 03/11/2005 jNote			8.16000	8.22800		3.15	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		17799.00000	16842	3.15	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		17799.00000	4780	3.15	0.00	0.00
JN05 On 05/05/2005 jNote			8.44600	8.51100		5.89	0.00	0.00
JN05 On 05/05/2005 jNote	8.00	Call		21985.00000	19657	5.89	0.00	0.00
JN05 On 05/05/2005 jNote	8.00	Put		21985.00000	1488	5.89	0.00	0.00
JN05 On 04/08/2005 jNote			8.52500	8.59800		6.08	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		29549.00000	27262	6.08	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		29549.00000	5929	6.08	0.00	0.00
JN05 On 03/11/2005 jNote			8.62100	8.69900		6.19	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		36368.00000	33990	6.19	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		36368.00000	8831	6.19	0.00	0.00
JN10 On 05/05/2005 jNote			8.69600	8.78100		9.02	0.00	0.00
JN10 On 05/05/2005 jNote	8.00	Call		52382.00000	47026	9.02	0.00	0.00
JN10 On 05/05/2005 jNote	8.00	Put		52382.00000	492	9.02	0.00	0.00
JN10 On 04/08/2005 jNote			8.73900	8.83200		9.28	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		59472.00000	54347	9.28	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		59472.00000	5089	9.28	0.00	0.00
JN10 On 03/11/2005 jNote			8.79000	8.89100		9.49	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		67199.00000	62044	9.49	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		67199.00000	9565	9.49	0.00	0.00
JROD On 31/03/2005 jRod			7.24000	7.21500		0.00	0.00	0.00
JROD On 29/04/2005 jRod			7.27700	7.27800		0.00	0.00	0.00
JROD On 31/05/2005 jRod			7.41700	7.41900		0.00	0.00	0.00
JROD On 30/06/2005 jRod			7.47000	7.27800		0.00	0.00	0.00
JROD On 29/07/2005 jRod			7.44000	7.44100		0.00	0.00	0.00
JROD On 31/08/2005 jRod			7.48300	7.48400		0.00	0.00	0.00
JROD On 30/09/2005 jRod			7.47800	7.33100		0.00	0.00	0.00
JROD On 31/10/2005 jRod			7.44700	7.44700		0.00	0.00	0.00
JROD On 30/11/2005 jRod			7.48200	7.48200		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			7.49500	7.37100		0.00	0.00	0.00
JROD On 31/01/2006 jRod			7.48000	7.48100		0.00	0.00	0.00
JROD On 28/02/2006 jRod			7.51100	7.51200		0.00	0.00	0.00
JROD On 31/03/2006 jRod			7.52000	7.48000		0.00	0.00	0.00
R152 On 05/05/2005 Bond Future			7.25200	7.29800		0.86	0.00	0.00
R152 On 05/05/2005 Bond Future	7.00	Call		337.00000	398	0.86	0.00	0.00
R152 On 05/05/2005 Bond Future	7.00	Put		337.00000	2410	0.86	0.00	0.00
R152 On 04/08/2005 Bond Future			7.04400	7.10600		0.70	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		4101.00000	4352	0.70	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		4101.00000	468	0.70	0.00	0.00
R152 On 03/11/2005 Bond Future			6.93800	7.01000		0.46	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		1121.00000	1197	0.46	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1121.00000	1784	0.46	0.00	0.00
R153 On 05/05/2005 Bond Future			8.20900	8.31700		5.38	0.00	1.00
R153 On 05/05/2005 Bond Future	7.75	Call		984.00000	1492	5.38	0.00	0.00
R153 On 05/05/2005 Bond Future	7.75	Put		984.00000	23625	5.38	0.00	0.00
R153 On 04/08/2005 Bond Future			8.24300	8.35800		5.26	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Call		5624.00000	6778	5.26	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		5624.00000	29505	5.26	0.00	0.00
R153 On 03/11/2005 Bond Future			8.31400	8.43300		5.36	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		8836.00000	10093	5.36	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		8836.00000	34901	5.36	0.00	0.00
R157 On 05/05/2005 Bond Future			8.59000	8.71700		8.12	0.00	0.00
R157 On 05/05/2005 Bond Future	8.00	Call		631.00000	1154	8.12	0.00	0.00
R157 On 05/05/2005 Bond Future	8.00	Put		631.00000	51152	8.12	0.00	0.00
R157 On 04/08/2005 Bond Future			8.62600	8.75900		9.00	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Call		29576.00000	35090	9.30	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		30295.00000	25282	9.30	0.00	100.00
R157 On 04/08/2005 Bond Future	8.00	Call		0.00000	8159	8.02	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		0.00000	60106	8.02	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Call		41146.00000	47713	9.60	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		22080.00000	18120	9.60	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Call		54299.00000	61775	9.60	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Put		15857.00000	12807	9.90	0.00	0.00
R157 On 03/11/2005 Bond Future			8.68400	8.82000		8.27	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		11358.00000	13715	8.27	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		11358.00000	69240	8.27	0.00	0.00
R186 On 05/05/2005 Bond Future			7.92400	8.04500		16.42	0.00	0.00
R186 On 05/05/2005 Bond Future			7.92400	8.04500		16.42	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Call		2097.00000	3260	16.42	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	Call		2097.00000	3260	16.42	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Put		2097.00000	90905	16.42	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Put		2097.00000	90905	16.42	0.00	0.00
R186 On 04/08/2005 Bond Future			7.93200	8.05600		17.01	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		16242.00000	19872	17.01	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		16242.00000	107957	17.01	0.00	0.00
R186 On 03/11/2005 Bond Future			7.94900	8.07500		16.87	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		29171.00000	33832	16.87	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		29171.00000	123443	16.87	0.00	0.00
R194 On 05/05/2005 Bond Future			7.90700	7.98500		3.54	0.00	0.00
R194 On 05/05/2005 Bond Future	7.50	Call		950.00000	1213	3.54	0.00	0.00
R194 On 05/05/2005 Bond Future	7.50	Put		950.00000	11684	3.54	0.00	0.00
R194 On 04/08/2005 Bond Future			7.93000	8.01600		3.41	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		4116.00000	4612	3.41	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		4116.00000	14747	3.41	0.00	0.00
R194 On 03/11/2005 Bond Future			8.02000	8.11000		3.35	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		5793.00000	6281	3.35	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		5793.00000	17420	3.35	0.00	0.00
R201 On 05/05/2005 Bond Future			8.59100	8.71800		8.25	0.00	0.00
R201 On 05/05/2005 Bond Future	8.00	Call		488.00000	889	8.25	0.00	0.00
R201 On 05/05/2005 Bond Future	8.00	Put		488.00000	40288	8.25	0.00	0.00
R201 On 04/08/2005 Bond Future			8.62900	8.76100		8.50	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		4887.00000	6333	8.50	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		4887.00000	47454	8.50	0.00	0.00
R201 On 03/11/2005 Bond Future			8.68300	8.81900		8.34	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		8896.00000	10717	8.34	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		8896.00000	54466	8.34	0.00	0.00
R203 On 05/05/2005 Bond Future			8.58200	8.69900		10.34	0.00	0.00
R203 On 05/05/2005 Bond Future	8.00	Call		732.00000	1258	10.34	0.00	0.00
R203 On 05/05/2005 Bond Future	8.00	Put		732.00000	45636	10.34	0.00	0.00
R203 On 04/08/2005 Bond Future			8.61100	8.73200		10.24	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		6459.00000	8215	10.24	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		6459.00000	54182	10.24	0.00	0.00
R203 On 03/11/2005 Bond Future			8.65800	8.78100		10.52	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		11618.00000	13817	10.52	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		11618.00000	62611	10.52	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b>Total for Derivatives:</b>							<b>50.00</b>	<b>101.00</b>

**Grand Total:** 50.00 101.00