



# Daily MTM Report

Daily summary for 03/06/2005

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			6.68000	6.76200			0.00	0.00
R153 On 31/08/2010 Bond			7.59000	7.83000			0.00	0.00
R157 On 15/09/2015 Bond			8.04000	8.28000			0.00	0.00
R186 On 21/12/2026 Bond			7.63500	7.86500			0.00	0.00
R194 On 28/02/2008 Bond			7.20000	7.40500			0.00	0.00
R201 On 21/12/2014 Bond			8.09000	8.33000			0.00	0.00
R203 On 15/09/2017 Bond			8.09000	8.33000			0.00	0.00
R204 On 21/12/2018 Bond			8.08000	8.32000			0.00	0.00
<b>Total for j-Bonds:</b>							<b>0.00</b>	<b>0.00</b>

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
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## Derivatives

GOVI On 04/08/2005 jGovi			222.98500	220.34000		12.00	0.00	17.00
GOVI On 04/08/2005 jGovi	224.00	Call		27368.00000	39184	12.00	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		63968.00000	49334	12.00	0.00	0.00
GOVI On 03/11/2005 jGovi			226.77700	224.11200		6.79	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		22267.00000	34030	6.79	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		61147.00000	46260	6.79	0.00	0.00
J152 On 28/02/2006 jSwap			7.04191	7.07380		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.85012	8.07194		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.16057	8.40680		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.88966	8.13063		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.39215	7.54412		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.13409	8.36898		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.13944	8.39841		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.10390	8.34881		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			6.95400	6.95400		0.00	0.00	0.00
JFRA On 04/08/2005 jFra			6.83000	6.86800		0.21	0.00	1,000.00
JFRA On 04/08/2005 jFra	7.25	Call		66.00000	49	0.21	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		1002.00000	1078	0.21	0.00	0.00
JFRA On 03/11/2005 jFra			6.69400	6.76400		0.29	0.00	1,000.00
JFRA On 03/11/2005 jFra	7.25	Call		317.00000	261	0.29	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1508.00000	1624	0.29	0.00	0.00
JFRA On 02/02/2006 jFra			6.78100	6.89200		0.37	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		840.00000	716	0.37	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1718.00000	1866	0.37	0.00	0.00
JFRA On 04/05/2006 jFra			6.96700	7.11400		0.39	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1659.00000	1466	0.39	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1380.00000	1547	0.39	0.00	0.00
JFRA On 03/08/2006 jFra			7.22700	7.36500		0.41	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2289.00000	2076	0.41	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		1395.00000	1520	0.41	0.00	0.00
JFRA On 02/11/2006 jFra			7.45000	7.63000		0.42	0.00	750.00
JFRA On 02/11/2006 jFra	7.00	Call		2868.00000	2592	0.42	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1327.00000	1491	0.42	0.00	0.00
JFRA On 01/02/2007 jFra			7.71000	7.89000		0.42	0.00	250.00
JFRA On 01/02/2007 jFra	7.50	Call		2679.00000	2423	0.42	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1725.00000	1910	0.42	0.00	0.00
JFRA On 03/05/2007 jFra			7.75900	8.02800		0.46	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		3264.00000	2868	0.46	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1973.00000	2234	0.46	0.00	0.00
JFRA On 02/08/2007 jFra			7.93400	8.20900		0.51	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3938.00000	3535	0.51	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2206.00000	2473	0.51	0.00	0.00
JFRA On 01/11/2007 jFra			7.99500	8.31300		0.54	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		4538.00000	4054	0.54	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2404.00000	2753	0.54	0.00	0.00
JN02 On 04/08/2005 jNote			7.16200	7.30000		2.68	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		2887.00000	1979	2.68	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		6569.00000	8225	2.68	0.00	0.00
JN02 On 03/11/2005 jNote			7.29700	7.46500		2.95	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		7375.00000	5915	2.95	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		8020.00000	9660	2.95	0.00	0.00
JN05 On 04/08/2005 jNote			7.81700	8.05600		6.14	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		11178.00000	6793	6.14	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		8872.00000	14372	6.14	0.00	0.00
JN05 On 03/11/2005 jNote			7.91300	8.16700		6.33	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		19698.00000	14641	6.33	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		12840.00000	18235	6.33	0.00	0.00
JN10 On 04/08/2005 jNote			8.12200	8.37600		9.74	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		31443.00000	20479	9.74	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		5903.00000	12107	9.74	0.00	0.00
JN10 On 03/11/2005 jNote			8.16800	8.43300		10.02	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		42102.00000	31880	10.02	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		12802.00000	20389	10.02	0.00	0.00
JROD On 30/06/2005 jRod			6.86000	6.86100		0.00	0.00	0.00
JROD On 29/07/2005 jRod			6.86200	6.86400		0.00	0.00	0.00
JROD On 31/08/2005 jRod			6.94500	6.95000		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.91300	6.91500		0.00	0.00	0.00
JROD On 31/10/2005 jRod			6.89400	6.89700		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.91800	6.92000		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			6.90800	6.91000		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.91100	6.91500		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.94700	6.95400		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.94900	6.95600		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.96200	6.97100		0.00	0.00	0.00
JROD On 31/05/2006 jRod			7.00100	7.01300		0.00	0.00	0.00
R152 On 04/08/2005 Bond Future			6.55200	6.66100		0.53	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		6008.00000	6609	0.53	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		5.00000	2	0.53	0.00	0.00
R152 On 03/11/2005 Bond Future			6.35000	6.50300		0.36	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		1434.00000	1724	0.36	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		663.00000	474	0.36	0.00	0.00
R153 On 04/08/2005 Bond Future			7.61300	7.86500		5.29	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Call		8565.00000	14606	5.29	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		13915.00000	8193	5.29	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Call		21985.00000	31476	5.29	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Put		4289.00000	2016	5.29	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Call		41020.00000	52252	5.29	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Put		834.00000	302	5.29	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Call		51532.00000	63088	5.29	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Put		303.00000	96	5.29	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Call		62234.00000	73928	5.29	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Put		96.00000	26	5.29	0.00	0.00
R153 On 03/11/2005 Bond Future			7.66600	7.93100		5.43	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		13370.00000	19257	5.43	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		21403.00000	15506	5.43	0.00	0.00
R157 On 04/08/2005 Bond Future			8.06700	8.31400		8.38	0.00	1.00
R157 On 04/08/2005 Bond Future	8.25	Call		18424.00000	30331	9.35	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Put		23748.00000	14947	9.35	0.00	200.00
R157 On 04/08/2005 Bond Future	8.00	Call		9867.00000	18397	9.00	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		36267.00000	24089	9.00	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Call		44343.00000	61288	10.04	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		8826.00000	5063	10.04	0.00	400.00
R157 On 04/08/2005 Bond Future	9.00	Call		60381.00000	78795	10.36	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		5079.00000	2785	10.36	0.00	500.00
R157 On 04/08/2005 Bond Future	9.25	Call		77499.00000	96880	10.68	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Put		2821.00000	1494	10.68	0.00	100.00
R157 On 04/08/2005 Bond Future	7.75	Call		4445.00000	9721	8.68	0.00	200.00
R157 On 04/08/2005 Bond Future	7.75	Put		52372.00000	36940	8.68	0.00	0.00
R157 On 03/11/2005 Bond Future			8.11600	8.37200		8.68	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		17222.00000	26478	8.68	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 03/11/2005 Bond Future	8.00	Put		47809.00000	36117	8.68	0.00	0.00
R186 On 04/08/2005 Bond Future			7.64500	7.88000		17.80	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		10281.00000	18496	17.80	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		91965.00000	70620	17.80	0.00	0.00
R186 On 03/11/2005 Bond Future			7.66500	7.90400		17.68	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		27018.00000	38710	17.68	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		111139.00000	93045	17.68	0.00	0.00
R194 On 04/08/2005 Bond Future			7.21000	7.43100		3.23	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		6836.00000	9961	3.23	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		5198.00000	3055	3.23	0.00	0.00
R194 On 03/11/2005 Bond Future			7.25600	7.49800		3.23	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		9069.00000	11829	3.23	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		9026.00000	6550	3.23	0.00	0.00
R201 On 04/08/2005 Bond Future			8.11800	8.36500		8.85	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		5894.00000	11753	8.85	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		30017.00000	19632	8.85	0.00	0.00
R201 On 03/11/2005 Bond Future			8.16700	8.42200		8.74	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		12343.00000	19218	8.74	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		39660.00000	30140	8.74	0.00	0.00
R203 On 04/08/2005 Bond Future			8.11300	8.35900		10.97	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		7764.00000	14849	10.97	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		35120.00000	23569	10.97	0.00	0.00
R203 On 03/11/2005 Bond Future			8.15400	8.40700		11.30	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		16080.00000	24411	11.30	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		46641.00000	36122	11.30	0.00	0.00
R204 On 04/08/2005 Bond Future			8.10200	8.34800		12.37	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Call		16009.00000	26696	12.37	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Put		23707.00000	14911	12.37	0.00	0.00
R204 On 03/11/2005 Bond Future			8.14000	8.39200		12.27	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		25744.00000	36656	12.27	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		36760.00000	28004	12.27	0.00	0.00
<b>Total for Derivatives:</b>							<b>0.00</b>	<b>4,418.00</b>

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**

**4,418.00**