



Daily MTM Report

Daily summary for 18/03/2005

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			7.28000	7.27400			0.00	0.00
R153 On 31/08/2010 Bond			8.00000	8.02000			0.00	0.00
R157 On 15/09/2015 Bond			8.30500	8.32000			0.00	0.00
R186 On 21/12/2026 Bond			7.63500	7.64500			0.00	0.00
R194 On 28/02/2008 Bond			7.74500	7.77000			0.00	0.00
R201 On 21/12/2014 Bond			8.31000	8.32000			0.00	0.00
R203 On 15/09/2017 Bond			8.29000	8.30500			0.00	0.00
Total for j-Bonds:							0.00	0.00

Derivatives

GOVI On 05/05/2005 jGovi			216.03600	215.85500		10.40	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		16619.00000	16728	10.40	0.00	0.00
GOVI On 05/05/2005 jGovi	220.00	Put		16619.00000	56368	10.40	0.00	0.00
GOVI On 04/08/2005 jGovi			220.09000	219.90100		6.29	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Call		18149.00000	18315	6.29	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		18149.00000	57415	6.29	0.00	0.00
GOVI On 03/11/2005 jGovi			224.00700	223.80900		6.13	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		26566.00000	26764	6.13	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		26566.00000	66694	6.13	0.00	0.00
J152 On 28/02/2006 jSwap			7.57126	7.55814		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.25437	8.28524		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.42250	8.44979		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.98791	8.00591		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.95298	7.98582		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.38645	8.41647		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.39324	8.41622		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.58600	7.55000		0.00	0.00	0.00
JFRA On 05/05/2005 jFra			7.51000	7.50600		0.19	0.00	0.00
JFRA On 05/05/2005 jFra	7.25	Call		701.00000	703	0.19	0.00	0.00
JFRA On 05/05/2005 jFra	7.25	Put		701.00000	66	0.19	0.00	0.00
JFRA On 04/08/2005 jFra			7.29700	7.30200		0.30	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Call		809.00000	785	0.30	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		809.00000	670	0.30	0.00	0.00
JFRA On 03/11/2005 jFra			7.42500	7.43600		0.39	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		1488.00000	1455	0.39	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1488.00000	1026	0.39	0.00	0.00
JFRA On 02/02/2006 jFra			7.57500	7.57100		0.42	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		1986.00000	1982	0.42	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1986.00000	1187	0.42	0.00	0.00
JFRA On 04/05/2006 jFra			7.77300	7.76400		0.43	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		2908.00000	2912	0.43	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		2908.00000	1022	0.43	0.00	0.00
JFRA On 03/08/2006 jFra			7.96400	7.93800		0.43	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		3360.00000	3393	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		3360.00000	1036	0.43	0.00	0.00
JFRA On 02/11/2006 jFra			8.11800	8.15900		0.44	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		3929.00000	3840	0.44	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		3929.00000	1108	0.44	0.00	0.00
JN02 On 05/05/2005 jNote			7.72300	7.73300		2.68	0.00	0.00
JN02 On 05/05/2005 jNote	7.50	Call		6446.00000	6248	2.68	0.00	0.00
JN02 On 05/05/2005 jNote	7.50	Put		6446.00000	2156	2.68	0.00	0.00
JN02 On 04/08/2005 jNote			7.82200	7.84400		2.92	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		10860.00000	10513	2.92	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		10860.00000	4608	2.92	0.00	0.00
JN02 On 03/11/2005 jNote			7.96000	7.99400		3.07	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		14966.00000	14466	3.07	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		14966.00000	6045	3.07	0.00	0.00
JN05 On 05/05/2005 jNote			8.17300	8.20700		5.66	0.00	0.00
JN05 On 05/05/2005 jNote	8.00	Call		13244.00000	12190	5.66	0.00	0.00
JN05 On 05/05/2005 jNote	8.00	Put		13244.00000	5108	5.66	0.00	0.00
JN05 On 04/08/2005 jNote			8.23700	8.27100		5.84	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		20679.00000	19661	5.84	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		20679.00000	9976	5.84	0.00	0.00
JN05 On 03/11/2005 jNote			8.31400	8.34700		5.93	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		26774.00000	25764	5.93	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		26774.00000	12964	5.93	0.00	0.00
JN10 On 05/05/2005 jNote			8.35200	8.38100		8.60	0.00	0.00
JN10 On 05/05/2005 jNote	8.00	Call		29412.00000	27723	8.60	0.00	0.00
JN10 On 05/05/2005 jNote	8.00	Put		29412.00000	3883	8.60	0.00	0.00
JN10 On 04/08/2005 jNote			8.38400	8.41400		8.85	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		38496.00000	36923	8.85	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		38496.00000	10971	8.85	0.00	0.00
JN10 On 03/11/2005 jNote			8.42400	8.45400		9.06	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		46371.00000	44821	9.06	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		46371.00000	16245	9.06	0.00	0.00
JROD On 31/03/2005 jRod			7.22400	7.22500		0.00	0.00	0.00
JROD On 29/04/2005 jRod			7.32300	7.32100		0.00	0.00	0.00
JROD On 31/05/2005 jRod			7.46400	7.46000		0.00	0.00	0.00
JROD On 30/06/2005 jRod			7.39400	7.39000		0.00	0.00	0.00
JROD On 29/07/2005 jRod			7.43300	7.42300		0.00	0.00	0.00
JROD On 31/08/2005 jRod			7.45300	7.43500		0.00	0.00	0.00
JROD On 30/09/2005 jRod			7.38400	7.36500		0.00	0.00	0.00
JROD On 31/10/2005 jRod			7.40200	7.37800		0.00	0.00	0.00
JROD On 30/11/2005 jRod			7.42500	7.39700		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			7.39100	7.36800		0.00	0.00	0.00
JROD On 31/01/2006 jRod			7.41500	7.38800		0.00	0.00	0.00
JROD On 28/02/2006 jRod			7.43400	7.40200		0.00	0.00	0.00
JROD On 31/03/2006 jRod			7.40400	7.37300		0.00	0.00	0.00
R152 On 05/05/2005 Bond Future			7.22300	7.21700		0.89	0.00	0.00
R152 On 05/05/2005 Bond Future	7.00	Call		707.00000	657	0.89	0.00	0.00
R152 On 05/05/2005 Bond Future	7.00	Put		707.00000	2438	0.89	0.00	0.00
R152 On 04/08/2005 Bond Future			7.02600	7.02100		0.72	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		4566.00000	4522	0.72	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		4566.00000	538	0.72	0.00	0.00
R152 On 03/11/2005 Bond Future			6.93800	6.93500		0.47	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		1277.00000	1257	0.47	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1277.00000	1843	0.47	0.00	0.00
R153 On 05/05/2005 Bond Future			8.01200	8.03300		5.21	0.00	1.00
R153 On 05/05/2005 Bond Future	7.75	Call		4236.00000	4366	5.21	0.00	0.00
R153 On 05/05/2005 Bond Future	7.75	Put		4236.00000	17063	5.21	0.00	0.00
R153 On 04/08/2005 Bond Future			8.03600	8.05900		5.08	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Call		9906.00000	10106	5.08	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		9906.00000	23357	5.08	0.00	0.00
R153 On 03/11/2005 Bond Future			8.09600	8.12100		5.17	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		13085.00000	13310	5.17	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		13085.00000	28607	5.17	0.00	0.00
R157 On 05/05/2005 Bond Future			8.31900	8.33400		7.77	0.00	0.00
R157 On 05/05/2005 Bond Future	8.00	Call		5513.00000	5595	7.77	0.00	0.00
R157 On 05/05/2005 Bond Future	8.00	Put		5513.00000	32943	7.77	0.00	0.00
R157 On 04/08/2005 Bond Future			8.34600	8.36300		7.66	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Call		14438.00000	14649	7.66	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		14438.00000	43700	7.66	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Call		48420.00000	49270	8.81	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		16960.00000	16404	8.81	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Call		62936.00000	63915	9.06	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		11691.00000	11264	9.06	0.00	0.00
R157 On 03/11/2005 Bond Future			8.39400	8.41200		7.88	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		20296.00000	20478	7.88	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		20296.00000	52845	7.88	0.00	0.00
R186 On 05/05/2005 Bond Future			7.63600	7.64600		16.13	0.00	0.00
R186 On 05/05/2005 Bond Future			7.63600	7.64600		16.13	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Call		12800.00000	12587	16.13	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Call		12800.00000	12587	16.13	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Put		12800.00000	63883	16.13	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		12800.00000	63883	16.13	0.00	0.00
R186 On 04/08/2005 Bond Future			7.63800	7.64800		16.67	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		33351.00000	33067	16.67	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		33351.00000	84294	16.67	0.00	0.00
R186 On 03/11/2005 Bond Future			7.64900	7.66000		16.53	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		48415.00000	48137	16.53	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		48415.00000	100440	16.53	0.00	0.00
R194 On 05/05/2005 Bond Future			7.75100	7.77800		3.47	0.00	0.00
R194 On 05/05/2005 Bond Future	7.50	Call		2679.00000	2784	3.47	0.00	0.00
R194 On 05/05/2005 Bond Future	7.50	Put		2679.00000	9257	3.47	0.00	0.00
R194 On 04/08/2005 Bond Future			7.76300	7.79400		3.33	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		6071.00000	6228	3.33	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		6071.00000	12442	3.33	0.00	0.00
R194 On 03/11/2005 Bond Future			7.83700	7.87300		3.27	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		7625.00000	7803	3.27	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		7625.00000	15039	3.27	0.00	0.00
R201 On 05/05/2005 Bond Future			8.32500	8.33600		7.88	0.00	0.00
R201 On 05/05/2005 Bond Future	8.00	Call		4266.00000	4266	7.88	0.00	0.00
R201 On 05/05/2005 Bond Future	8.00	Put		4266.00000	26177	7.88	0.00	0.00
R201 On 04/08/2005 Bond Future			8.35400	8.36600		8.12	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		11263.00000	11300	8.12	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		11263.00000	34706	8.12	0.00	0.00
R201 On 03/11/2005 Bond Future			8.40000	8.41200		7.96	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		15890.00000	15926	7.96	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		15890.00000	41842	7.96	0.00	0.00
R203 On 05/05/2005 Bond Future			8.30100	8.31600		9.83	0.00	0.00
R203 On 05/05/2005 Bond Future	8.00	Call		5670.00000	5741	9.83	0.00	0.00
R203 On 05/05/2005 Bond Future	8.00	Put		5670.00000	29028	9.83	0.00	0.00
R203 On 04/08/2005 Bond Future			8.32200	8.33900		9.73	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		14344.00000	14509	9.73	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		14344.00000	39091	9.73	0.00	0.00
R203 On 03/11/2005 Bond Future			8.36000	8.37800		9.98	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		20210.00000	20392	9.98	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		20210.00000	47487	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

Grand Total:

0.00

1.00