



Daily MTM Report

Daily summary for 23/03/2005

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			7.36700	7.28300			0.00	0.00
R153 On 31/08/2010 Bond			8.22000	8.07000			0.00	0.00
R157 On 15/09/2015 Bond			8.54000	8.39000			0.00	0.00
R186 On 21/12/2026 Bond			7.87000	7.72500			0.00	0.00
R194 On 28/02/2008 Bond			7.96000	7.81500			0.00	0.00
R201 On 21/12/2014 Bond			8.54000	8.39000			0.00	0.00
R203 On 15/09/2017 Bond			8.53000	8.38000			0.00	0.00
Total for j-Bonds:							0.00	0.00

Derivatives

GOVI On 05/05/2005 jGovi			213.52100	215.15100		10.95	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		13332.00000	9860	10.95	0.00	0.00
GOVI On 05/05/2005 jGovi	220.00	Put		13332.00000	74650	10.95	0.00	0.00
GOVI On 04/08/2005 jGovi			217.55300	219.19300		6.56	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Call		15337.00000	11794	6.56	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		15337.00000	76264	6.56	0.00	0.00
GOVI On 03/11/2005 jGovi			221.48700	223.09900		6.39	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		23640.00000	19707	6.39	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		23640.00000	84837	6.39	0.00	0.00
J152 On 28/02/2006 jSwap			7.63609	7.59479		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.51622	8.34461		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.70389	8.53395		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.29192	8.13846		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.16397	8.02779		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.65867	8.49174		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.66820	8.50392		0.00	0.00	0.00
JBAR On 16/03/2005 jBar				7.58600		0.00	0.00	0.00
JFRA On 05/05/2005 jFra			7.57800	7.52600		0.19	0.00	0.00
JFRA On 05/05/2005 jFra	7.25	Call		727.00000	837	0.19	0.00	0.00
JFRA On 05/05/2005 jFra	7.25	Put		727.00000	34	0.19	0.00	0.00
JFRA On 04/08/2005 jFra			7.41500	7.31000		0.30	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Call		792.00000	945	0.30	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		792.00000	541	0.30	0.00	0.00
JFRA On 03/11/2005 jFra			7.54900	7.44000		0.40	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		1464.00000	1637	0.40	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1464.00000	905	0.40	0.00	0.00
JFRA On 02/02/2006 jFra			7.71300	7.58300		0.43	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		1984.00000	2211	0.43	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1984.00000	1078	0.43	0.00	0.00
JFRA On 04/05/2006 jFra			7.92800	7.79400		0.44	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		2942.00000	3203	0.44	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		2942.00000	934	0.44	0.00	0.00
JFRA On 03/08/2006 jFra			8.11700	7.96500		0.44	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		3396.00000	3699	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		3396.00000	970	0.44	0.00	0.00
JFRA On 02/11/2006 jFra			8.35900	8.21300		0.45	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		4012.00000	4315	0.45	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		4012.00000	996	0.45	0.00	0.00
JN02 On 05/05/2005 jNote			7.88400	7.76100		2.75	0.00	0.00
JN02 On 05/05/2005 jNote	7.50	Call		6590.00000	8278	2.75	0.00	0.00
JN02 On 05/05/2005 jNote	7.50	Put		6590.00000	1241	2.75	0.00	0.00
JN02 On 04/08/2005 jNote			8.01800	7.87900		3.02	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		11124.00000	12970	3.02	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		11124.00000	3487	3.02	0.00	0.00
JN02 On 03/11/2005 jNote			8.19000	8.03900		3.19	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		15415.00000	17482	3.19	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		15415.00000	4875	3.19	0.00	0.00
JN05 On 05/05/2005 jNote			8.44000	8.26400		5.95	0.00	0.00
JN05 On 05/05/2005 jNote	8.00	Call		14421.00000	20006	5.95	0.00	0.00
JN05 On 05/05/2005 jNote	8.00	Put		14421.00000	2090	5.95	0.00	0.00
JN05 On 04/08/2005 jNote			8.51600	8.33300		6.14	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		22032.00000	27483	6.14	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		22032.00000	6520	6.14	0.00	0.00
JN05 On 03/11/2005 jNote			8.60400	8.41600		6.25	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		28353.00000	33980	6.25	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		28353.00000	9514	6.25	0.00	0.00
JN10 On 05/05/2005 jNote			8.63400	8.46300		9.03	0.00	0.00
JN10 On 05/05/2005 jNote	8.00	Call		33476.00000	43556	9.03	0.00	0.00
JN10 On 05/05/2005 jNote	8.00	Put		33476.00000	1111	9.03	0.00	0.00
JN10 On 04/08/2005 jNote			8.67400	8.49900		9.28	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		42181.00000	51382	9.28	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		42181.00000	6380	9.28	0.00	0.00
JN10 On 03/11/2005 jNote			8.72100	8.54400		9.47	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		50079.00000	59043	9.47	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		50079.00000	11056	9.47	0.00	0.00
JROD On 31/03/2005 jRod			7.21800	7.21900		0.00	0.00	0.00
JROD On 29/04/2005 jRod			7.29900	7.30800		0.00	0.00	0.00
JROD On 31/05/2005 jRod			7.44400	7.44900		0.00	0.00	0.00
JROD On 30/06/2005 jRod			7.39200	7.38900		0.00	0.00	0.00
JROD On 29/07/2005 jRod			7.44000	7.43000		0.00	0.00	0.00
JROD On 31/08/2005 jRod			7.46900	7.45100		0.00	0.00	0.00
JROD On 30/09/2005 jRod			7.40000	7.38200		0.00	0.00	0.00
JROD On 31/10/2005 jRod			7.42600	7.40000		0.00	0.00	0.00
JROD On 30/11/2005 jRod			7.46100	7.42300		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			7.43000	7.39100		0.00	0.00	0.00
JROD On 31/01/2006 jRod			7.46700	7.41500		0.00	0.00	0.00
JROD On 28/02/2006 jRod			7.49900	7.43400		0.00	0.00	0.00
JROD On 31/03/2006 jRod			7.46700	7.40400		0.00	0.00	0.00
R152 On 05/05/2005 Bond Future			7.33200	7.23300		0.90	0.00	0.00
R152 On 05/05/2005 Bond Future	7.00	Call		581.00000	391	0.90	0.00	0.00
R152 On 05/05/2005 Bond Future	7.00	Put		581.00000	3039	0.90	0.00	0.00
R152 On 04/08/2005 Bond Future			7.16000	7.03700		0.73	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		4450.00000	3945	0.73	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		4450.00000	701	0.73	0.00	0.00
R152 On 03/11/2005 Bond Future			7.08400	6.94900		0.48	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		1228.00000	1082	0.48	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1228.00000	2124	0.48	0.00	0.00
R153 On 05/05/2005 Bond Future			8.23700	8.08300		5.46	0.00	1.00
R153 On 05/05/2005 Bond Future	7.75	Call		3170.00000	1890	5.46	0.00	0.00
R153 On 05/05/2005 Bond Future	7.75	Put		3170.00000	25357	5.46	0.00	0.00
R153 On 04/08/2005 Bond Future			8.27200	8.11100		5.34	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Call		8803.00000	7008	5.34	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		8803.00000	31055	5.34	0.00	0.00
R153 On 03/11/2005 Bond Future			8.34000	8.17500		5.43	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		12025.00000	10279	5.43	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		12025.00000	36215	5.43	0.00	0.00
R157 On 05/05/2005 Bond Future			8.55600	8.40400		8.16	0.00	0.00
R157 On 05/05/2005 Bond Future	8.00	Call		3699.00000	2069	8.16	0.00	0.00
R157 On 05/05/2005 Bond Future	8.00	Put		3699.00000	49254	8.16	0.00	0.00
R157 On 04/08/2005 Bond Future			8.59100	8.43400		8.04	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Call		44064.00000	36107	8.81	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		18453.00000	23305	8.81	0.00	100.00
R157 On 04/08/2005 Bond Future	8.00	Call		0.00000	9502	8.04	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		0.00000	58617	8.04	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Call		58122.00000	48968	9.06	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		12726.00000	16381	9.06	0.00	0.00
R157 On 03/11/2005 Bond Future			8.64500	8.48600		8.28	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		17980.00000	15151	8.28	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		17980.00000	67593	8.28	0.00	0.00
R186 On 05/05/2005 Bond Future			7.87400	7.72700		16.42	0.00	0.00
R186 On 05/05/2005 Bond Future			7.87400	7.72700		16.42	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Call		8790.00000	5550	16.42	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Call		8790.00000	5550	16.42	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Put		8790.00000	86998	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	Put		8790.00000	86998	16.42	0.00	0.00
R186 On 04/08/2005 Bond Future			7.88000	7.73100		17.01	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		28266.00000	23034	17.01	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		28266.00000	104719	17.01	0.00	0.00
R186 On 03/11/2005 Bond Future			7.89400	7.74400		16.84	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		42963.00000	37109	16.84	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		42963.00000	120004	16.84	0.00	0.00
R194 On 05/05/2005 Bond Future			7.97600	7.82400		3.62	0.00	0.00
R194 On 05/05/2005 Bond Future	7.50	Call		2089.00000	1301	3.62	0.00	0.00
R194 On 05/05/2005 Bond Future	7.50	Put		2089.00000	13534	3.62	0.00	0.00
R194 On 04/08/2005 Bond Future			8.00700	7.84300		3.48	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		5490.00000	4445	3.48	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		5490.00000	16382	3.48	0.00	0.00
R194 On 03/11/2005 Bond Future			8.09600	7.92600		3.41	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		7090.00000	6122	3.41	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		7090.00000	18876	3.41	0.00	0.00
R201 On 05/05/2005 Bond Future			8.55800	8.40500		8.28	0.00	0.00
R201 On 05/05/2005 Bond Future	8.00	Call		2863.00000	1592	8.28	0.00	0.00
R201 On 05/05/2005 Bond Future	8.00	Put		2863.00000	38843	8.28	0.00	0.00
R201 On 04/08/2005 Bond Future			8.59400	8.43700		8.52	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		9492.00000	7381	8.52	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		9492.00000	46270	8.52	0.00	0.00
R201 On 03/11/2005 Bond Future			8.64400	8.48500		8.36	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		14057.00000	11848	8.36	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		14057.00000	53163	8.36	0.00	0.00
R203 On 05/05/2005 Bond Future			8.54300	8.39100		10.29	0.00	0.00
R203 On 05/05/2005 Bond Future	8.00	Call		3811.00000	2160	10.29	0.00	0.00
R203 On 05/05/2005 Bond Future	8.00	Put		3811.00000	43647	10.29	0.00	0.00
R203 On 04/08/2005 Bond Future			8.57100	8.41500		10.18	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		12108.00000	9429	10.18	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		12108.00000	52473	10.18	0.00	0.00
R203 On 03/11/2005 Bond Future			8.61300	8.45600		10.44	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		17897.00000	15063	10.44	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		17897.00000	60622	10.44	0.00	0.00
Total for Derivatives:							0.00	101.00

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	101.00
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