



Daily MTM Report

Daily summary for 29/03/2005

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			7.38700	7.32600			0.00	0.00
R153 On 31/08/2010 Bond			8.33000	8.18000			0.00	0.00
R157 On 15/09/2015 Bond			8.67000	8.50000			0.00	0.00
R186 On 21/12/2026 Bond			7.98000	7.81500			0.00	0.00
R194 On 28/02/2008 Bond			8.05000	7.92000			0.00	0.00
R201 On 21/12/2014 Bond			8.67000	8.50000			0.00	0.00
R203 On 15/09/2017 Bond			8.66000	8.49000			0.00	0.00
Total for j-Bonds:							0.00	0.00

Derivatives

GOVI On 05/05/2005 jGovi			212.28600	214.00000		11.10	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		10406.00000	6249	11.10	0.00	0.00
GOVI On 05/05/2005 jGovi	220.00	Put		10406.00000	83389	11.10	0.00	0.00
GOVI On 04/08/2005 jGovi			216.30500	218.03400		6.54	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Call		12579.00000	8524	6.54	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		12579.00000	85474	6.54	0.00	0.00
GOVI On 03/11/2005 jGovi			220.23700	221.94700		6.39	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		20588.00000	15870	6.39	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		20588.00000	93500	6.39	0.00	0.00
J152 On 28/02/2006 jSwap			7.67430	7.63669		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.61907	8.48235		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.82429	8.66857		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.40193	8.25914		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.24131	8.13815		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.77098	8.62394		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.78941	8.64317		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.60000	7.59300		0.00	0.00	0.00
JFRA On 05/05/2005 jFra			7.59700	7.56600		0.19	0.00	0.00
JFRA On 05/05/2005 jFra	7.25	Call		806.00000	869	0.19	0.00	0.00
JFRA On 05/05/2005 jFra	7.25	Put		806.00000	20	0.19	0.00	0.00
JFRA On 04/08/2005 jFra			7.41900	7.37100		0.29	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Call		861.00000	916	0.29	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		861.00000	503	0.29	0.00	0.00
JFRA On 03/11/2005 jFra			7.55900	7.51200		0.39	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		1557.00000	1617	0.39	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1557.00000	861	0.39	0.00	0.00
JFRA On 02/02/2006 jFra			7.75300	7.69300		0.43	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		2168.00000	2253	0.43	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		2168.00000	1023	0.43	0.00	0.00
JFRA On 04/05/2006 jFra			7.99900	7.91000		0.44	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		3163.00000	3318	0.44	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		3163.00000	876	0.44	0.00	0.00
JFRA On 03/08/2006 jFra			8.23600	8.13800		0.45	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		3730.00000	3911	0.45	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		3730.00000	891	0.45	0.00	0.00
JFRA On 02/11/2006 jFra			8.49500	8.32000		0.46	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		4228.00000	4567	0.46	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		4228.00000	917	0.46	0.00	0.00
JN02 On 05/05/2005 jNote			7.94900	7.85800		2.74	0.00	0.00
JN02 On 05/05/2005 jNote	7.50	Call		7844.00000	9027	2.74	0.00	0.00
JN02 On 05/05/2005 jNote	7.50	Put		7844.00000	803	2.74	0.00	0.00
JN02 On 04/08/2005 jNote			8.09800	7.99100		3.02	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		12545.00000	13865	3.02	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		12545.00000	2925	3.02	0.00	0.00
JN02 On 03/11/2005 jNote			8.28600	8.16300		3.20	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		17043.00000	18623	3.20	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		17043.00000	4274	3.20	0.00	0.00
JN05 On 05/05/2005 jNote			8.54300	8.40500		5.97	0.00	0.00
JN05 On 05/05/2005 jNote	8.00	Call		18758.00000	23175	5.97	0.00	0.00
JN05 On 05/05/2005 jNote	8.00	Put		18758.00000	1111	5.97	0.00	0.00
JN05 On 04/08/2005 jNote			8.62600	8.48000		6.15	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		26303.00000	30464	6.15	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		26303.00000	5091	6.15	0.00	0.00
JN05 On 03/11/2005 jNote			8.72100	8.56800		6.28	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		32820.00000	37101	6.28	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		32820.00000	7969	6.28	0.00	0.00
JN10 On 05/05/2005 jNote			8.75400	8.59800		9.07	0.00	0.00
JN10 On 05/05/2005 jNote	8.00	Call		41315.00000	50658	9.07	0.00	0.00
JN10 On 05/05/2005 jNote	8.00	Put		41315.00000	416	9.07	0.00	0.00
JN10 On 04/08/2005 jNote			8.79900	8.63800		9.32	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		49359.00000	57660	9.32	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		49359.00000	4576	9.32	0.00	0.00
JN10 On 03/11/2005 jNote			8.85000	8.68500		9.52	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		57095.00000	65100	9.52	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		57095.00000	8824	9.52	0.00	0.00
JROD On 31/03/2005 jRod			7.21500	7.21600		0.00	0.00	0.00
JROD On 29/04/2005 jRod			7.28000	7.29700		0.00	0.00	0.00
JROD On 31/05/2005 jRod			7.42100	7.44000		0.00	0.00	0.00
JROD On 30/06/2005 jRod			7.38500	7.39000		0.00	0.00	0.00
JROD On 29/07/2005 jRod			7.44200	7.43800		0.00	0.00	0.00
JROD On 31/08/2005 jRod			7.48200	7.46800		0.00	0.00	0.00
JROD On 30/09/2005 jRod			7.41300	7.39900		0.00	0.00	0.00
JROD On 31/10/2005 jRod			7.44200	7.42500		0.00	0.00	0.00
JROD On 30/11/2005 jRod			7.47600	7.45800		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			7.44000	7.42700		0.00	0.00	0.00
JROD On 31/01/2006 jRod			7.47600	7.46500		0.00	0.00	0.00
JROD On 28/02/2006 jRod			7.50700	7.49700		0.00	0.00	0.00
JROD On 31/03/2006 jRod			7.47300	7.46600		0.00	0.00	0.00
R152 On 05/05/2005 Bond Future			7.36100	7.28500		0.88	0.00	0.00
R152 On 05/05/2005 Bond Future	7.00	Call		437.00000	264	0.88	0.00	0.00
R152 On 05/05/2005 Bond Future	7.00	Put		437.00000	3143	0.88	0.00	0.00
R152 On 04/08/2005 Bond Future			7.19100	7.10000		0.72	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		4162.00000	3762	0.72	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		4162.00000	689	0.72	0.00	0.00
R152 On 03/11/2005 Bond Future			7.10900	7.02000		0.47	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		1128.00000	1020	0.47	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1128.00000	2139	0.47	0.00	0.00
R153 On 05/05/2005 Bond Future			8.35000	8.19500		5.49	0.00	1.00
R153 On 05/05/2005 Bond Future	7.75	Call		2096.00000	908	5.49	0.00	0.00
R153 On 05/05/2005 Bond Future	7.75	Put		2096.00000	29739	5.49	0.00	0.00
R153 On 04/08/2005 Bond Future			8.39100	8.22900		5.36	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Call		7385.00000	5361	5.36	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		7385.00000	34805	5.36	0.00	0.00
R153 On 03/11/2005 Bond Future			8.46400	8.29700		5.46	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		10665.00000	8566	5.46	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		10665.00000	39863	5.46	0.00	0.00
R157 On 05/05/2005 Bond Future			8.68800	8.51500		8.20	0.00	0.00
R157 On 05/05/2005 Bond Future	8.00	Call		2304.00000	797	8.20	0.00	0.00
R157 On 05/05/2005 Bond Future	8.00	Put		2304.00000	58858	8.20	0.00	0.00
R157 On 04/08/2005 Bond Future			8.72800	8.54900		8.10	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Call		38008.00000	29374	8.81	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		21796.00000	27612	8.81	0.00	100.00
R157 On 04/08/2005 Bond Future	8.00	Call		0.00000	6794	8.10	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		0.00000	66949	8.10	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Call		51207.00000	41131	9.06	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		15210.00000	19584	9.06	0.00	0.00
R157 On 03/11/2005 Bond Future			8.78500	8.60300		8.35	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		15790.00000	12072	8.35	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		15790.00000	75533	8.35	0.00	0.00
R186 On 05/05/2005 Bond Future			7.98500	7.81800		16.31	0.00	0.00
R186 On 05/05/2005 Bond Future			7.98500	7.81800		16.31	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Call		6272.00000	2771	16.31	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Call		6272.00000	2771	16.31	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Put		6272.00000	97913	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		6272.00000	97913	16.31	0.00	0.00
R186 On 04/08/2005 Bond Future			7.99400	7.82300		16.89	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		24549.00000	17966	16.89	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		24549.00000	113617	16.89	0.00	0.00
R186 On 03/11/2005 Bond Future			8.01000	7.83700		16.74	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		38838.00000	31295	16.74	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		38838.00000	128289	16.74	0.00	0.00
R194 On 05/05/2005 Bond Future			8.07000	7.93300		3.63	0.00	0.00
R194 On 05/05/2005 Bond Future	7.50	Call		1421.00000	724	3.63	0.00	0.00
R194 On 05/05/2005 Bond Future	7.50	Put		1421.00000	15352	3.63	0.00	0.00
R194 On 04/08/2005 Bond Future			8.10900	7.96200		3.49	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		4649.00000	3619	3.49	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		4649.00000	17937	3.49	0.00	0.00
R194 On 03/11/2005 Bond Future			8.20600	8.05200		3.43	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		6296.00000	5298	3.43	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		6296.00000	20384	3.43	0.00	0.00
R201 On 05/05/2005 Bond Future			8.68900	8.51600		8.34	0.00	0.00
R201 On 05/05/2005 Bond Future	8.00	Call		1793.00000	617	8.34	0.00	0.00
R201 On 05/05/2005 Bond Future	8.00	Put		1793.00000	46361	8.34	0.00	0.00
R201 On 04/08/2005 Bond Future			8.73000	8.55200		8.60	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		7828.00000	5293	8.60	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		7828.00000	52820	8.60	0.00	0.00
R201 On 03/11/2005 Bond Future			8.78400	8.60200		8.43	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		12347.00000	9443	8.43	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		12347.00000	59458	8.43	0.00	0.00
R203 On 05/05/2005 Bond Future			8.67500	8.50200		10.34	0.00	0.00
R203 On 05/05/2005 Bond Future	8.00	Call		2403.00000	871	10.34	0.00	0.00
R203 On 05/05/2005 Bond Future	8.00	Put		2403.00000	52096	10.34	0.00	0.00
R203 On 04/08/2005 Bond Future			8.70600	8.52900		10.24	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		9989.00000	6832	10.24	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		9989.00000	59691	10.24	0.00	0.00
R203 On 03/11/2005 Bond Future			8.75200	8.57200		10.52	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		15686.00000	12098	10.52	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		15686.00000	67603	10.52	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

Grand Total:

0.00

101.00