



Daily MTM Report

Daily summary for 14/03/2005

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			7.24000	7.16900			0.00	0.00
R153 On 31/08/2010 Bond			7.95500	7.85000			0.00	0.00
R157 On 15/09/2015 Bond			8.26500	8.17000			0.00	0.00
R186 On 21/12/2026 Bond			7.62000	7.55000			0.00	0.00
R194 On 28/02/2008 Bond			7.71000	7.59000			0.00	0.00
R201 On 21/12/2014 Bond			8.27000	8.17000			0.00	0.00
R203 On 15/09/2017 Bond			8.26000	8.17000			0.00	0.00
Total for j-Bonds:							0.00	0.00

Derivatives

GOVI On 05/05/2005 jGovi			216.40800	217.47400		10.48	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		23787.00000	19402	10.48	0.00	0.00
GOVI On 05/05/2005 jGovi	220.00	Put		23787.00000	55322	10.48	0.00	0.00
GOVI On 04/08/2005 jGovi			220.44500	221.51400		6.39	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Call		24421.00000	20459	6.39	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		24421.00000	56009	6.39	0.00	0.00
GOVI On 03/11/2005 jGovi			224.34400	225.37600		6.20	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		32753.00000	28874	6.20	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		32753.00000	65434	6.20	0.00	0.00
J152 On 28/02/2006 jSwap			7.36807	7.34242		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.21596	8.09765		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.62451	8.51752		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.94777	7.88255		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.93944	7.81955		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.35386	8.24660		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.56280	8.47004		0.00	0.00	0.00
JBAR On 16/03/2005 jBar				0.00000		0.00	0.00	0.00
JFRA On 05/05/2005 jFra			7.47200	7.42100		0.20	0.00	0.00
JFRA On 05/05/2005 jFra	7.25	Call		562.00000	646	0.20	0.00	0.00
JFRA On 05/05/2005 jFra	7.25	Put		562.00000	103	0.20	0.00	0.00
JFRA On 04/08/2005 jFra			7.28900	7.18200		0.31	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Call		684.00000	813	0.31	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		684.00000	717	0.31	0.00	0.00
JFRA On 03/11/2005 jFra			7.40300	7.31000		0.40	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		1332.00000	1461	0.40	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1332.00000	1086	0.40	0.00	0.00
JFRA On 02/02/2006 jFra			7.52100	7.41600		0.42	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		1773.00000	1931	0.42	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1773.00000	1267	0.42	0.00	0.00
JFRA On 04/05/2006 jFra			7.69900	7.59800		0.43	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		2636.00000	2814	0.43	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		2636.00000	1105	0.43	0.00	0.00
JFRA On 03/08/2006 jFra			7.87400	7.73900		0.43	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		3026.00000	3270	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		3026.00000	1133	0.43	0.00	0.00
JFRA On 02/11/2006 jFra			8.04400	7.96300		0.44	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		3573.00000	3728	0.44	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		3573.00000	1177	0.44	0.00	0.00
JN02 On 05/05/2005 jNote			7.67800	7.57700		2.72	0.00	0.00
JN02 On 05/05/2005 jNote	7.50	Call		4893.00000	5926	2.72	0.00	0.00
JN02 On 05/05/2005 jNote	7.50	Put		4893.00000	2658	2.72	0.00	0.00
JN02 On 04/08/2005 jNote			7.78800	7.67100		2.97	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		9023.00000	10325	2.97	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		9023.00000	5041	2.97	0.00	0.00
JN02 On 03/11/2005 jNote			7.93500	7.80700		3.10	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		12858.00000	14363	3.10	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		12858.00000	6396	3.10	0.00	0.00
JN05 On 05/05/2005 jNote			8.14100	8.02000		5.75	0.00	0.00
JN05 On 05/05/2005 jNote	8.00	Call		9170.00000	11826	5.75	0.00	0.00
JN05 On 05/05/2005 jNote	8.00	Put		9170.00000	6051	5.75	0.00	0.00
JN05 On 04/08/2005 jNote			8.19800	8.07200		5.91	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		16163.00000	19089	5.91	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		16163.00000	10993	5.91	0.00	0.00
JN05 On 03/11/2005 jNote			8.26800	8.14000		5.99	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		21877.00000	24982	5.99	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		21877.00000	14049	5.99	0.00	0.00
JN10 On 05/05/2005 jNote			8.31400	8.20500		8.70	0.00	0.00
JN10 On 05/05/2005 jNote	8.00	Call		21341.00000	26303	8.70	0.00	0.00
JN10 On 05/05/2005 jNote	8.00	Put		21341.00000	5005	8.70	0.00	0.00
JN10 On 04/08/2005 jNote			8.34200	8.23300		8.94	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		30918.00000	35532	8.94	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		30918.00000	12384	8.94	0.00	0.00
JN10 On 03/11/2005 jNote			8.37700	8.27000		9.14	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		38847.00000	43323	9.14	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		38847.00000	17874	9.14	0.00	0.00
JROD On 31/03/2005 jRod			7.23100	7.23400		0.00	0.00	0.00
JROD On 29/04/2005 jRod			7.32400	7.33400		0.00	0.00	0.00
JROD On 31/05/2005 jRod			7.45300	7.46200		0.00	0.00	0.00
JROD On 30/06/2005 jRod			7.37600	7.37800		0.00	0.00	0.00
JROD On 29/07/2005 jRod			7.39500	7.39500		0.00	0.00	0.00
JROD On 31/08/2005 jRod			7.38700	7.38600		0.00	0.00	0.00
JROD On 30/09/2005 jRod			7.32200	7.32300		0.00	0.00	0.00
JROD On 31/10/2005 jRod			7.32500	7.32600		0.00	0.00	0.00
JROD On 30/11/2005 jRod			7.33600	7.33600		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			7.31600	7.31600		0.00	0.00	0.00
JROD On 31/01/2006 jRod			7.32800	7.32800		0.00	0.00	0.00
JROD On 28/02/2006 jRod			7.33400	7.33300		0.00	0.00	0.00
JROD On 31/03/2006 jRod			7.31200	7.31000		0.00	0.00	0.00
R152 On 05/05/2005 Bond Future			7.17500	7.08500		0.92	0.00	0.00
R152 On 05/05/2005 Bond Future	7.00	Call		1184.00000	877	0.92	0.00	0.00
R152 On 05/05/2005 Bond Future	7.00	Put		1184.00000	2274	0.92	0.00	0.00
R152 On 04/08/2005 Bond Future			6.97600	6.86400		0.73	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		5294.00000	4791	0.73	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		5294.00000	531	0.73	0.00	0.00
R152 On 03/11/2005 Bond Future			6.88400	6.76600		0.47	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		1531.00000	1365	0.47	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1531.00000	1783	0.47	0.00	0.00
R153 On 05/05/2005 Bond Future			7.96800	7.85900		5.27	0.00	1.00
R153 On 05/05/2005 Bond Future	7.75	Call		7579.00000	5482	5.27	0.00	0.00
R153 On 05/05/2005 Bond Future	7.75	Put		7579.00000	16058	5.27	0.00	0.00
R153 On 04/08/2005 Bond Future			7.99300	7.87900		5.14	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Call		13389.00000	11263	5.14	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		13389.00000	22533	5.14	0.00	0.00
R153 On 03/11/2005 Bond Future			8.05200	7.93800		5.21	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		16317.00000	14400	5.21	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		16317.00000	27766	5.21	0.00	0.00
R157 On 05/05/2005 Bond Future			8.28100	8.18300		7.85	0.00	0.00
R157 On 05/05/2005 Bond Future	8.00	Call		9990.00000	7112	7.85	0.00	0.00
R157 On 05/05/2005 Bond Future	8.00	Put		9990.00000	31242	7.85	0.00	0.00
R157 On 04/08/2005 Bond Future			8.30800	8.20900		7.75	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Call		19444.00000	16384	7.75	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		19444.00000	42286	7.75	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Call		57939.00000	51814	8.81	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		13672.00000	15799	8.81	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Call		73397.00000	66673	9.06	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		9345.00000	10873	9.06	0.00	0.00
R157 On 03/11/2005 Bond Future			8.35700	8.25700		7.98	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		25279.00000	22298	7.98	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		25279.00000	51670	7.98	0.00	0.00
R186 On 05/05/2005 Bond Future			7.62200	7.55000		16.50	0.00	0.00
R186 On 05/05/2005 Bond Future			7.62200	7.55000		16.50	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Call		18512.00000	14799	16.50	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Call		18512.00000	14799	16.50	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Put		18512.00000	64287	16.50	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		18512.00000	64287	16.50	0.00	0.00
R186 On 04/08/2005 Bond Future			7.62400	7.55200		17.06	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		39884.00000	35706	17.06	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		39884.00000	85136	17.06	0.00	0.00
R186 On 03/11/2005 Bond Future			7.63600	7.56400		16.90	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		55284.00000	50979	16.90	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		55284.00000	101626	16.90	0.00	0.00
R194 On 05/05/2005 Bond Future			7.71700	7.58900		3.53	0.00	0.00
R194 On 05/05/2005 Bond Future	7.50	Call		4708.00000	3357	3.53	0.00	0.00
R194 On 05/05/2005 Bond Future	7.50	Put		4708.00000	8956	3.53	0.00	0.00
R194 On 04/08/2005 Bond Future			7.73100	7.59300		3.37	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		8105.00000	6771	3.37	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		8105.00000	12231	3.37	0.00	0.00
R194 On 03/11/2005 Bond Future			7.80600	7.66400		3.30	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		9447.00000	8282	3.30	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		9447.00000	14855	3.30	0.00	0.00
R201 On 05/05/2005 Bond Future			8.28700	8.18500		7.96	0.00	0.00
R201 On 05/05/2005 Bond Future	8.00	Call		7774.00000	5436	7.96	0.00	0.00
R201 On 05/05/2005 Bond Future	8.00	Put		7774.00000	24815	7.96	0.00	0.00
R201 On 04/08/2005 Bond Future			8.31700	8.21200		8.20	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		15175.00000	12608	8.20	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		15175.00000	33600	8.20	0.00	0.00
R201 On 03/11/2005 Bond Future			8.36200	8.25700		8.05	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		19766.00000	17338	8.05	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		19766.00000	40827	8.05	0.00	0.00
R203 On 05/05/2005 Bond Future			8.27300	8.18100		9.94	0.00	0.00
R203 On 05/05/2005 Bond Future	8.00	Call		9543.00000	6981	9.94	0.00	0.00
R203 On 05/05/2005 Bond Future	8.00	Put		9543.00000	28132	9.94	0.00	0.00
R203 On 04/08/2005 Bond Future			8.29500	8.20100		9.84	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		18634.00000	15857	9.84	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		18634.00000	38410	9.84	0.00	0.00
R203 On 03/11/2005 Bond Future			8.33300	8.24000		10.07	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		24445.00000	21733	10.07	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		24445.00000	46831	10.07	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