



# Daily MTM Report

Daily summary for 22/03/2005

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			7.28300	7.28000			0.00	0.00
R153 On 31/08/2010 Bond			8.07000	8.00000			0.00	0.00
R157 On 15/09/2015 Bond			8.39000	8.30500			0.00	0.00
R186 On 21/12/2026 Bond			7.72500	7.63500			0.00	0.00
R194 On 28/02/2008 Bond			7.81500	7.74500			0.00	0.00
R201 On 21/12/2014 Bond			8.39000	8.31000			0.00	0.00
R203 On 15/09/2017 Bond			8.38000	8.29000			0.00	0.00
<b>Total for j-Bonds:</b>							<b>0.00</b>	<b>0.00</b>

## **Derivatives**

GOVI On 05/05/2005 jGovi			215.15100	216.03600		10.58	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		16728.00000	13332	10.58	0.00	0.00
GOVI On 05/05/2005 jGovi	220.00	Put		16728.00000	61822	10.58	0.00	0.00
GOVI On 04/08/2005 jGovi			219.19300	220.09000		6.35	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Call		18315.00000	15337	6.35	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		18315.00000	63407	6.35	0.00	0.00
GOVI On 03/11/2005 jGovi			223.09900	224.00700		6.20	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		26764.00000	23640	6.20	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		26764.00000	72650	6.20	0.00	0.00
J152 On 28/02/2006 jSwap			7.59479	7.57126		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.34461	8.25437		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.53395	8.42250		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.13846	7.98791		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.02779	7.95298		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.49174	8.38645		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.50392	8.39324		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.58600	7.58600		0.00	0.00	0.00
JFRA On 05/05/2005 jFra			7.52600	7.51000		0.19	0.00	0.00
JFRA On 05/05/2005 jFra	7.25	Call		703.00000	727	0.19	0.00	0.00
JFRA On 05/05/2005 jFra	7.25	Put		703.00000	52	0.19	0.00	0.00
JFRA On 04/08/2005 jFra			7.31000	7.29700		0.30	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Call		785.00000	792	0.30	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		785.00000	645	0.30	0.00	0.00
JFRA On 03/11/2005 jFra			7.44000	7.42500		0.39	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		1455.00000	1464	0.39	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1455.00000	999	0.39	0.00	0.00
JFRA On 02/02/2006 jFra			7.58300	7.57500		0.42	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		1982.00000	1984	0.42	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1982.00000	1169	0.42	0.00	0.00
JFRA On 04/05/2006 jFra			7.79400	7.77300		0.43	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		2912.00000	2942	0.43	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		2912.00000	1000	0.43	0.00	0.00
JFRA On 03/08/2006 jFra			7.96500	7.96400		0.43	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		3393.00000	3396	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		3393.00000	1037	0.43	0.00	0.00
JFRA On 02/11/2006 jFra			8.21300	8.11800		0.44	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		3840.00000	4012	0.44	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		3840.00000	1049	0.44	0.00	0.00
JN02 On 05/05/2005 jNote			7.76100	7.72300		2.69	0.00	0.00
JN02 On 05/05/2005 jNote	7.50	Call		6248.00000	6590	2.69	0.00	0.00
JN02 On 05/05/2005 jNote	7.50	Put		6248.00000	1802	2.69	0.00	0.00
JN02 On 04/08/2005 jNote			7.87900	7.82200		2.94	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		10513.00000	11124	2.94	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		10513.00000	4177	2.94	0.00	0.00
JN02 On 03/11/2005 jNote			8.03900	7.96000		3.10	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		14466.00000	15415	3.10	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		14466.00000	5552	3.10	0.00	0.00
JN05 On 05/05/2005 jNote			8.26400	8.17300		5.72	0.00	0.00
JN05 On 05/05/2005 jNote	8.00	Call		12190.00000	14421	5.72	0.00	0.00
JN05 On 05/05/2005 jNote	8.00	Put		12190.00000	3633	5.72	0.00	0.00
JN05 On 04/08/2005 jNote			8.33300	8.23700		5.90	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		19661.00000	22032	5.90	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		19661.00000	8450	5.90	0.00	0.00
JN05 On 03/11/2005 jNote			8.41600	8.31400		6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		25764.00000	28353	6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		25764.00000	11431	6.00	0.00	0.00
JN10 On 05/05/2005 jNote			8.46300	8.35200		8.70	0.00	0.00
JN10 On 05/05/2005 jNote	8.00	Call		27723.00000	33476	8.70	0.00	0.00
JN10 On 05/05/2005 jNote	8.00	Put		27723.00000	2250	8.70	0.00	0.00
JN10 On 04/08/2005 jNote			8.49900	8.38400		8.94	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		36923.00000	42181	8.94	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		36923.00000	8607	8.94	0.00	0.00
JN10 On 03/11/2005 jNote			8.54400	8.42400		9.14	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		44821.00000	50079	9.14	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		44821.00000	13587	9.14	0.00	0.00
JROD On 31/03/2005 jRod			7.21900	7.22400		0.00	0.00	0.00
JROD On 29/04/2005 jRod			7.30800	7.32300		0.00	0.00	0.00
JROD On 31/05/2005 jRod			7.44900	7.46400		0.00	0.00	0.00
JROD On 30/06/2005 jRod			7.38900	7.39400		0.00	0.00	0.00
JROD On 29/07/2005 jRod			7.43000	7.43300		0.00	0.00	0.00
JROD On 31/08/2005 jRod			7.45100	7.45300		0.00	0.00	0.00
JROD On 30/09/2005 jRod			7.38200	7.38400		0.00	0.00	0.00
JROD On 31/10/2005 jRod			7.40000	7.40200		0.00	0.00	0.00
JROD On 30/11/2005 jRod			7.42300	7.42500		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	7.39100		0.00	0.00	0.00
JROD On 31/01/2006 jRod			7.41500	7.41500		0.00	0.00	0.00
JROD On 28/02/2006 jRod			7.43400	7.43400		0.00	0.00	0.00
JROD On 31/03/2006 jRod			7.40400	7.40400		0.00	0.00	0.00
R152 On 05/05/2005 Bond Future			7.23300	7.22300		0.89	0.00	0.00
R152 On 05/05/2005 Bond Future	7.00	Call		657.00000	581	0.89	0.00	0.00
R152 On 05/05/2005 Bond Future	7.00	Put		657.00000	2441	0.89	0.00	0.00
R152 On 04/08/2005 Bond Future			7.03700	7.02600		0.72	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		4522.00000	4450	0.72	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		4522.00000	528	0.72	0.00	0.00
R152 On 03/11/2005 Bond Future			6.94900	6.93800		0.47	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		1257.00000	1228	0.47	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1257.00000	1849	0.47	0.00	0.00
R153 On 05/05/2005 Bond Future			8.08300	8.01200		5.25	0.00	1.00
R153 On 05/05/2005 Bond Future	7.75	Call		4366.00000	3170	5.25	0.00	0.00
R153 On 05/05/2005 Bond Future	7.75	Put		4366.00000	19279	5.25	0.00	0.00
R153 On 04/08/2005 Bond Future			8.11100	8.03600		5.14	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Call		10106.00000	8803	5.14	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		10106.00000	25498	5.14	0.00	0.00
R153 On 03/11/2005 Bond Future			8.17500	8.09600		5.22	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		13310.00000	12025	5.22	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		13310.00000	30780	5.22	0.00	0.00
R157 On 05/05/2005 Bond Future			8.40400	8.31900		7.85	0.00	0.00
R157 On 05/05/2005 Bond Future	8.00	Call		5595.00000	3699	7.85	0.00	0.00
R157 On 05/05/2005 Bond Future	8.00	Put		5595.00000	38208	7.85	0.00	0.00
R157 On 04/08/2005 Bond Future			8.43400	8.34600		7.74	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Call		14649.00000	12224	7.74	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		14649.00000	48530	7.74	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Call		49270.00000	44064	8.81	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		16404.00000	18453	8.81	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Call		63915.00000	58122	9.06	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		11264.00000	12726	9.06	0.00	0.00
R157 On 03/11/2005 Bond Future			8.48600	8.39400		7.97	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		20478.00000	17980	7.97	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		20478.00000	57753	7.97	0.00	0.00
R186 On 05/05/2005 Bond Future			7.72700	7.63600		16.17	0.00	0.00
R186 On 05/05/2005 Bond Future			7.72700	7.63600		16.17	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Call		12587.00000	8790	16.17	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Call		12587.00000	8790	16.17	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Put		12587.00000	71744	16.17	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		12587.00000	71744	16.17	0.00	0.00
R186 On 04/08/2005 Bond Future			7.73100	7.63800		16.72	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		33067.00000	28266	16.72	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		33067.00000	91329	16.72	0.00	0.00
R186 On 03/11/2005 Bond Future			7.74400	7.64900		16.57	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		48137.00000	42963	16.57	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		48137.00000	107262	16.57	0.00	0.00
R194 On 05/05/2005 Bond Future			7.82400	7.75100		3.51	0.00	0.00
R194 On 05/05/2005 Bond Future	7.50	Call		2784.00000	2089	3.51	0.00	0.00
R194 On 05/05/2005 Bond Future	7.50	Put		2784.00000	10435	3.51	0.00	0.00
R194 On 04/08/2005 Bond Future			7.84300	7.76300		3.37	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		6228.00000	5490	3.37	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		6228.00000	13585	3.37	0.00	0.00
R194 On 03/11/2005 Bond Future			7.92600	7.83700		3.31	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		7803.00000	7090	3.31	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		7803.00000	16227	3.31	0.00	0.00
R201 On 05/05/2005 Bond Future			8.40500	8.32500		7.97	0.00	0.00
R201 On 05/05/2005 Bond Future	8.00	Call		4266.00000	2863	7.97	0.00	0.00
R201 On 05/05/2005 Bond Future	8.00	Put		4266.00000	30075	7.97	0.00	0.00
R201 On 04/08/2005 Bond Future			8.43700	8.35400		8.19	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		11300.00000	9492	8.19	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		11300.00000	38287	8.19	0.00	0.00
R201 On 03/11/2005 Bond Future			8.48500	8.40000		8.03	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		15926.00000	14057	8.03	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		15926.00000	45372	8.03	0.00	0.00
R203 On 05/05/2005 Bond Future			8.39100	8.30100		9.95	0.00	0.00
R203 On 05/05/2005 Bond Future	8.00	Call		5741.00000	3811	9.95	0.00	0.00
R203 On 05/05/2005 Bond Future	8.00	Put		5741.00000	33919	9.95	0.00	0.00
R203 On 04/08/2005 Bond Future			8.41500	8.32200		9.84	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		14509.00000	12108	9.84	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		14509.00000	43640	9.84	0.00	0.00
R203 On 03/11/2005 Bond Future			8.45600	8.36000		10.10	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		20392.00000	17897	10.10	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		20392.00000	52053	10.10	0.00	0.00
<b>Total for Derivatives:</b>							<b>0.00</b>	<b>1.00</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**

**1.00**