



Daily MTM Report

Daily summary for 24/03/2005

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			7.32600	7.36700			0.00	0.00
R153 On 31/08/2010 Bond			8.18000	8.22000			0.00	0.00
R157 On 15/09/2015 Bond			8.50000	8.54000			0.00	0.00
R186 On 21/12/2026 Bond			7.81500	7.87000			0.00	0.00
R194 On 28/02/2008 Bond			7.92000	7.96000			0.00	0.00
R201 On 21/12/2014 Bond			8.50000	8.54000			0.00	0.00
R203 On 15/09/2017 Bond			8.49000	8.53000			0.00	0.00
Total for j-Bonds:							0.00	0.00

Derivatives

GOVI On 05/05/2005 jGovi			214.00000	213.52100		10.83	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			9860.00000	10406	10.83	0.00	0.00
GOVI On 05/05/2005 jGovi	220.00	Put			9860.00000	70406	10.83	0.00	0.00
GOVI On 04/08/2005 jGovi			218.03400		217.55300		6.49	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Call			11794.00000	12579	6.49	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put			11794.00000	72239	6.49	0.00	0.00
GOVI On 03/11/2005 jGovi			221.94700		221.48700		6.32	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call			19707.00000	20588	6.32	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put			19707.00000	81118	6.32	0.00	0.00
J152 On 28/02/2006 jSwap			7.63669		7.63609		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.48235		8.51622		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.66857		8.70389		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.25914		8.29192		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.13815		8.16397		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.62394		8.65867		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.64317		8.66820		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.59300		0.00000		0.00	0.00	0.00
JFRA On 05/05/2005 jFra			7.56600		7.57800		0.19	0.00	0.00
JFRA On 05/05/2005 jFra	7.25	Call			837.00000	806	0.19	0.00	0.00
JFRA On 05/05/2005 jFra	7.25	Put			837.00000	33	0.19	0.00	0.00
JFRA On 04/08/2005 jFra			7.37100		7.41500		0.29	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Call			945.00000	861	0.29	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put			945.00000	565	0.29	0.00	0.00
JFRA On 03/11/2005 jFra			7.51200		7.54900		0.39	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call			1637.00000	1557	0.39	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put			1637.00000	915	0.39	0.00	0.00
JFRA On 02/02/2006 jFra			7.69300		7.71300		0.42	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call			2211.00000	2168	0.42	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put			2211.00000	1084	0.42	0.00	0.00
JFRA On 04/05/2006 jFra			7.91000		7.92800		0.44	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call			3203.00000	3163	0.44	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put			3203.00000	938	0.44	0.00	0.00
JFRA On 03/08/2006 jFra			8.13800		8.11700		0.44	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call			3699.00000	3730	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		3699.00000	949	0.44	0.00	0.00
JFRA On 02/11/2006 jFra			8.32000	8.35900		0.45	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		4315.00000	4228	0.45	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		4315.00000	1004	0.45	0.00	0.00
JN02 On 05/05/2005 jNote			7.85800	7.88400		2.72	0.00	0.00
JN02 On 05/05/2005 jNote	7.50	Call		8278.00000	7844	2.72	0.00	0.00
JN02 On 05/05/2005 jNote	7.50	Put		8278.00000	1282	2.72	0.00	0.00
JN02 On 04/08/2005 jNote			7.99100	8.01800		2.99	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		12970.00000	12545	2.99	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		12970.00000	3554	2.99	0.00	0.00
JN02 On 03/11/2005 jNote			8.16300	8.19000		3.16	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		17482.00000	17043	3.16	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		17482.00000	4927	3.16	0.00	0.00
JN05 On 05/05/2005 jNote			8.40500	8.44000		5.90	0.00	0.00
JN05 On 05/05/2005 jNote	8.00	Call		20006.00000	18758	5.90	0.00	0.00
JN05 On 05/05/2005 jNote	8.00	Put		20006.00000	2255	5.90	0.00	0.00
JN05 On 04/08/2005 jNote			8.48000	8.51600		6.08	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		27483.00000	26303	6.08	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		27483.00000	6788	6.08	0.00	0.00
JN05 On 03/11/2005 jNote			8.56800	8.60400		6.20	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		33980.00000	32820	6.20	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		33980.00000	9794	6.20	0.00	0.00
JN10 On 05/05/2005 jNote			8.59800	8.63400		8.94	0.00	0.00
JN10 On 05/05/2005 jNote	8.00	Call		43556.00000	41315	8.94	0.00	0.00
JN10 On 05/05/2005 jNote	8.00	Put		43556.00000	1219	8.94	0.00	0.00
JN10 On 04/08/2005 jNote			8.63800	8.67400		9.19	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		51382.00000	49359	9.19	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		51382.00000	6693	9.19	0.00	0.00
JN10 On 03/11/2005 jNote			8.68500	8.72100		9.39	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		59043.00000	57095	9.39	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		59043.00000	11432	9.39	0.00	0.00
JROD On 31/03/2005 jRod			7.21600	7.21800		0.00	0.00	0.00
JROD On 29/04/2005 jRod			7.29700	7.29900		0.00	0.00	0.00
JROD On 31/05/2005 jRod			7.44000	7.44400		0.00	0.00	0.00
JROD On 30/06/2005 jRod			7.39000	7.39200		0.00	0.00	0.00
JROD On 29/07/2005 jRod			7.43800	7.44000		0.00	0.00	0.00
JROD On 31/08/2005 jRod			7.46800	7.46900		0.00	0.00	0.00
JROD On 30/09/2005 jRod			7.39900	7.40000		0.00	0.00	0.00
JROD On 31/10/2005 jRod			7.42500	7.42600		0.00	0.00	0.00
JROD On 30/11/2005 jRod			7.45800	7.46100		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			7.42700	7.43000		0.00	0.00	0.00
JROD On 31/01/2006 jRod			7.46500	7.46700		0.00	0.00	0.00
JROD On 28/02/2006 jRod			7.49700	7.49900		0.00	0.00	0.00
JROD On 31/03/2006 jRod			7.46600	7.46700		0.00	0.00	0.00
R152 On 05/05/2005 Bond Future			7.28500	7.33200		0.88	0.00	0.00
R152 On 05/05/2005 Bond Future	7.00	Call		391.00000	437	0.88	0.00	0.00
R152 On 05/05/2005 Bond Future	7.00	Put		391.00000	2711	0.88	0.00	0.00
R152 On 04/08/2005 Bond Future			7.10000	7.16000		0.71	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		3945.00000	4162	0.71	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		3945.00000	587	0.71	0.00	0.00
R152 On 03/11/2005 Bond Future			7.02000	7.08400		0.47	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		1082.00000	1128	0.47	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1082.00000	1970	0.47	0.00	0.00
R153 On 05/05/2005 Bond Future			8.19500	8.23700		5.40	0.00	1.00
R153 On 05/05/2005 Bond Future	7.75	Call		1890.00000	2096	5.40	0.00	0.00
R153 On 05/05/2005 Bond Future	7.75	Put		1890.00000	23562	5.40	0.00	0.00
R153 On 04/08/2005 Bond Future			8.22900	8.27200		5.29	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Call		7008.00000	7385	5.29	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		7008.00000	29474	5.29	0.00	0.00
R153 On 03/11/2005 Bond Future			8.29700	8.34000		5.38	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		10279.00000	10665	5.38	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		10279.00000	34735	5.38	0.00	0.00
R157 On 05/05/2005 Bond Future			8.51500	8.55600		8.07	0.00	0.00
R157 On 05/05/2005 Bond Future	8.00	Call		2069.00000	2304	8.07	0.00	0.00
R157 On 05/05/2005 Bond Future	8.00	Put		2069.00000	46087	8.07	0.00	0.00
R157 On 04/08/2005 Bond Future			8.54900	8.59100		7.97	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Call		36107.00000	38008	8.81	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		23305.00000	21796	8.81	0.00	100.00
R157 On 04/08/2005 Bond Future	8.00	Call		0.00000	10083	7.97	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		0.00000	55788	7.97	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Call		48968.00000	51207	9.06	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		16381.00000	15210	9.06	0.00	0.00
R157 On 03/11/2005 Bond Future			8.60300	8.64500		8.21	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		15151.00000	15790	8.21	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		15151.00000	64903	8.21	0.00	0.00
R186 On 05/05/2005 Bond Future			7.81800	7.87400		16.27	0.00	0.00
R186 On 05/05/2005 Bond Future			7.81800	7.87400		16.27	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Call		5550.00000	6272	16.27	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Call		5550.00000	6272	16.27	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Put		5550.00000	80723	16.27	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		5550.00000	80723	16.27	0.00	0.00
R186 On 04/08/2005 Bond Future			7.82300	7.88000		16.85	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		23034.00000	24549	16.85	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		23034.00000	99160	16.85	0.00	0.00
R186 On 03/11/2005 Bond Future			7.83700	7.89400		16.69	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		37109.00000	38838	16.69	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		37109.00000	114715	16.69	0.00	0.00
R194 On 05/05/2005 Bond Future			7.93300	7.97600		3.57	0.00	0.00
R194 On 05/05/2005 Bond Future	7.50	Call		1301.00000	1421	3.57	0.00	0.00
R194 On 05/05/2005 Bond Future	7.50	Put		1301.00000	12557	3.57	0.00	0.00
R194 On 04/08/2005 Bond Future			7.96200	8.00700		3.44	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		4445.00000	4649	3.44	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		4445.00000	15533	3.44	0.00	0.00
R194 On 03/11/2005 Bond Future			8.05200	8.09600		3.37	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		6122.00000	6296	3.37	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		6122.00000	18115	3.37	0.00	0.00
R201 On 05/05/2005 Bond Future			8.51600	8.55800		8.20	0.00	0.00
R201 On 05/05/2005 Bond Future	8.00	Call		1592.00000	1793	8.20	0.00	0.00
R201 On 05/05/2005 Bond Future	8.00	Put		1592.00000	36301	8.20	0.00	0.00
R201 On 04/08/2005 Bond Future			8.55200	8.59400		8.44	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		7381.00000	7828	8.44	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		7381.00000	44029	8.44	0.00	0.00
R201 On 03/11/2005 Bond Future			8.60200	8.64400		8.28	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		11848.00000	12347	8.28	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		11848.00000	51033	8.28	0.00	0.00
R203 On 05/05/2005 Bond Future			8.50200	8.54300		10.18	0.00	0.00
R203 On 05/05/2005 Bond Future	8.00	Call		2160.00000	2403	10.18	0.00	0.00
R203 On 05/05/2005 Bond Future	8.00	Put		2160.00000	40839	10.18	0.00	0.00
R203 On 04/08/2005 Bond Future			8.52900	8.57100		10.09	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		9429.00000	9989	10.09	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		9429.00000	49952	10.09	0.00	0.00
R203 On 03/11/2005 Bond Future			8.57200	8.61300		10.35	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		15063.00000	15686	10.35	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		15063.00000	58284	10.35	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