



Daily MTM Report

Daily summary for 30/03/2005

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			7.33100	7.38700			0.00	0.00
R153 On 31/08/2010 Bond			8.30000	8.33000			0.00	0.00
R157 On 15/09/2015 Bond			8.70000	8.67000			0.00	0.00
R186 On 21/12/2026 Bond			8.04000	7.98000			0.00	0.00
R194 On 28/02/2008 Bond			7.97000	8.05000			0.00	0.00
R201 On 21/12/2014 Bond			8.70000	8.67000			0.00	0.00
R203 On 15/09/2017 Bond			8.68500	8.66000			0.00	0.00
Total for j-Bonds:							0.00	0.00

Derivatives

GOVI On 05/05/2005 jGovi			212.20000	212.28600		11.35	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		6249.00000	6257	11.35	0.00	0.00
GOVI On 05/05/2005 jGovi	220.00	Put		6249.00000	84257	11.35	0.00	0.00
GOVI On 04/08/2005 jGovi			216.21100	216.30500		6.52	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Call		8524.00000	8202	6.52	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		8524.00000	86092	6.52	0.00	0.00
GOVI On 03/11/2005 jGovi			220.10700	220.23700		6.38	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		15870.00000	15378	6.38	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		15870.00000	94308	6.38	0.00	0.00
J152 On 28/02/2006 jSwap			7.66336	7.67430		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.59313	8.61907		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.85731	8.82429		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.45192	8.40193		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.18729	8.24131		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.79375	8.77098		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.82985	8.78941		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.60000	7.60000		0.00	0.00	0.00
JFRA On 05/05/2005 jFra			7.58500	7.59700		0.18	0.00	0.00
JFRA On 05/05/2005 jFra	7.25	Call		869.00000	840	0.18	0.00	0.00
JFRA On 05/05/2005 jFra	7.25	Put		869.00000	20	0.18	0.00	0.00
JFRA On 04/08/2005 jFra			7.37100	7.41900		0.29	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Call		916.00000	838	0.29	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		916.00000	542	0.29	0.00	0.00
JFRA On 03/11/2005 jFra			7.51800	7.55900		0.39	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		1617.00000	1546	0.39	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1617.00000	890	0.39	0.00	0.00
JFRA On 02/02/2006 jFra			7.73600	7.75300		0.42	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		2253.00000	2218	0.42	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		2253.00000	1029	0.42	0.00	0.00
JFRA On 04/05/2006 jFra			7.97600	7.99900		0.44	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		3318.00000	3273	0.44	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		3318.00000	888	0.44	0.00	0.00
JFRA On 03/08/2006 jFra			8.21800	8.23600		0.44	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		3911.00000	3866	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		3911.00000	890	0.44	0.00	0.00
JFRA On 02/11/2006 jFra			8.43900	8.49500		0.45	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		4567.00000	4449	0.45	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		4567.00000	935	0.45	0.00	0.00
JN02 On 05/05/2005 jNote			7.91100	7.94900		2.73	0.00	0.00
JN02 On 05/05/2005 jNote	7.50	Call		9027.00000	8414	2.73	0.00	0.00
JN02 On 05/05/2005 jNote	7.50	Put		9027.00000	883	2.73	0.00	0.00
JN02 On 04/08/2005 jNote			8.04800	8.09800		3.01	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		13865.00000	13165	3.01	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		13865.00000	3135	3.01	0.00	0.00
JN02 On 03/11/2005 jNote			8.22800	8.28600		3.18	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		18623.00000	17799	3.18	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		18623.00000	4503	3.18	0.00	0.00
JN05 On 05/05/2005 jNote			8.51100	8.54300		5.93	0.00	0.00
JN05 On 05/05/2005 jNote	8.00	Call		23175.00000	21985	5.93	0.00	0.00
JN05 On 05/05/2005 jNote	8.00	Put		23175.00000	1199	5.93	0.00	0.00
JN05 On 04/08/2005 jNote			8.59800	8.62600		6.13	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		30464.00000	29549	6.13	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		30464.00000	5284	6.13	0.00	0.00
JN05 On 03/11/2005 jNote			8.69900	8.72100		6.24	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		37101.00000	36368	6.24	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		37101.00000	8097	6.24	0.00	0.00
JN10 On 05/05/2005 jNote			8.78100	8.75400		9.06	0.00	0.00
JN10 On 05/05/2005 jNote	8.00	Call		50658.00000	52382	9.06	0.00	0.00
JN10 On 05/05/2005 jNote	8.00	Put		50658.00000	324	9.06	0.00	0.00
JN10 On 04/08/2005 jNote			8.83200	8.79900		9.33	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		57660.00000	59472	9.33	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		57660.00000	4183	9.33	0.00	0.00
JN10 On 03/11/2005 jNote			8.89100	8.85000		9.53	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		65100.00000	67199	9.53	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		65100.00000	8209	9.53	0.00	0.00
JROD On 31/03/2005 jRod			7.21500	7.21500		0.00	0.00	0.00
JROD On 29/04/2005 jRod			7.27800	7.28000		0.00	0.00	0.00
JROD On 31/05/2005 jRod			7.41900	7.42100		0.00	0.00	0.00
JROD On 30/06/2005 jRod			7.27800	7.38500		0.00	0.00	0.00
JROD On 29/07/2005 jRod			7.44100	7.44200		0.00	0.00	0.00
JROD On 31/08/2005 jRod			7.48400	7.48200		0.00	0.00	0.00
JROD On 30/09/2005 jRod			7.33100	7.41300		0.00	0.00	0.00
JROD On 31/10/2005 jRod			7.44700	7.44200		0.00	0.00	0.00
JROD On 30/11/2005 jRod			7.48200	7.47600		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			7.37100	7.44000		0.00	0.00	0.00
JROD On 31/01/2006 jRod			7.48100	7.47600		0.00	0.00	0.00
JROD On 28/02/2006 jRod			7.51200	7.50700		0.00	0.00	0.00
JROD On 31/03/2006 jRod			7.48000	7.47300		0.00	0.00	0.00
R152 On 05/05/2005 Bond Future			7.29800	7.36100		0.87	0.00	0.00
R152 On 05/05/2005 Bond Future	7.00	Call		264.00000	337	0.87	0.00	0.00
R152 On 05/05/2005 Bond Future	7.00	Put		264.00000	2714	0.87	0.00	0.00
R152 On 04/08/2005 Bond Future			7.10600	7.19100		0.71	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		3762.00000	4101	0.71	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		3762.00000	559	0.71	0.00	0.00
R152 On 03/11/2005 Bond Future			7.01000	7.10900		0.47	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		1020.00000	1121	0.47	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1020.00000	1932	0.47	0.00	0.00
R153 On 05/05/2005 Bond Future			8.31700	8.35000		5.45	0.00	1.00
R153 On 05/05/2005 Bond Future	7.75	Call		908.00000	984	5.45	0.00	0.00
R153 On 05/05/2005 Bond Future	7.75	Put		908.00000	28251	5.45	0.00	0.00
R153 On 04/08/2005 Bond Future			8.35800	8.39100		5.34	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Call		5361.00000	5624	5.34	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		5361.00000	33575	5.34	0.00	0.00
R153 On 03/11/2005 Bond Future			8.43300	8.46400		5.44	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		8566.00000	8836	5.44	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		8566.00000	38795	5.44	0.00	0.00
R157 On 05/05/2005 Bond Future			8.71700	8.68800		8.20	0.00	0.00
R157 On 05/05/2005 Bond Future	8.00	Call		797.00000	631	8.20	0.00	0.00
R157 On 05/05/2005 Bond Future	8.00	Put		797.00000	61064	8.20	0.00	0.00
R157 On 04/08/2005 Bond Future			8.75900	8.72800		9.00	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Call		29374.00000	29576	9.30	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		27612.00000	30295	9.30	0.00	100.00
R157 On 04/08/2005 Bond Future	9.00	Call		41131.00000	41146	9.60	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		19584.00000	22080	9.60	200.00	300.00
R157 On 04/08/2005 Bond Future	9.25	Call		54409.00000	54299	9.90	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Put		15967.00000	15857	9.90	200.00	100.00
R157 On 04/08/2005 Bond Future	8.00	Call		0.00000	8258	9.00	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		0.00000	70894	9.00	0.00	0.00
R157 On 03/11/2005 Bond Future			8.82000	8.78500		8.35	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		12072.00000	11358	8.35	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		12072.00000	77554	8.35	0.00	0.00
R186 On 05/05/2005 Bond Future			8.04500	7.98500		16.40	0.00	0.00
R186 On 05/05/2005 Bond Future			8.04500	7.98500		16.40	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Call		2771.00000	2097	16.40	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	Call		2771.00000	2097	16.40	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Put		2771.00000	104546	16.40	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Put		2771.00000	104546	16.40	0.00	0.00
R186 On 04/08/2005 Bond Future			8.05600	7.99400		16.99	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		17966.00000	16242	16.99	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		17966.00000	119390	16.99	0.00	0.00
R186 On 03/11/2005 Bond Future			8.07500	8.01000		16.85	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		31295.00000	29171	16.85	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		31295.00000	133960	16.85	0.00	0.00
R194 On 05/05/2005 Bond Future			7.98500	8.07000		3.58	0.00	0.00
R194 On 05/05/2005 Bond Future	7.50	Call		724.00000	950	3.58	0.00	0.00
R194 On 05/05/2005 Bond Future	7.50	Put		724.00000	13413	3.58	0.00	0.00
R194 On 04/08/2005 Bond Future			8.01600	8.10900		3.45	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		3619.00000	4116	3.45	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		3619.00000	16264	3.45	0.00	0.00
R194 On 03/11/2005 Bond Future			8.11000	8.20600		3.39	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		5298.00000	5793	3.39	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		5298.00000	18844	3.39	0.00	0.00
R201 On 05/05/2005 Bond Future			8.71800	8.68900		8.34	0.00	0.00
R201 On 05/05/2005 Bond Future	8.00	Call		617.00000	488	8.34	0.00	0.00
R201 On 05/05/2005 Bond Future	8.00	Put		617.00000	48100	8.34	0.00	0.00
R201 On 04/08/2005 Bond Future			8.76100	8.73000		8.60	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		5293.00000	4887	8.60	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		5293.00000	54368	8.60	0.00	0.00
R201 On 03/11/2005 Bond Future			8.81900	8.78400		8.44	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		9443.00000	8896	8.44	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		9443.00000	61070	8.44	0.00	0.00
R203 On 05/05/2005 Bond Future			8.69900	8.67500		10.38	0.00	0.00
R203 On 05/05/2005 Bond Future	8.00	Call		871.00000	732	10.38	0.00	0.00
R203 On 05/05/2005 Bond Future	8.00	Put		871.00000	53712	10.38	0.00	0.00
R203 On 04/08/2005 Bond Future			8.73200	8.70600		10.28	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		6832.00000	6459	10.28	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		6832.00000	61194	10.28	0.00	0.00
R203 On 03/11/2005 Bond Future			8.78100	8.75200		10.57	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		12098.00000	11618	10.57	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		12098.00000	69181	10.57	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
Total for Derivatives:							400.00	501.00

Grand Total: 400.00 501.00