



Daily MTM Report

Daily summary for 04/03/2005

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			7.12600	7.11600			0.00	0.00
R153 On 31/08/2010 Bond			7.60000	7.60000			0.00	0.00
R157 On 15/09/2015 Bond			7.90500	7.89500			0.00	0.00
R186 On 21/12/2026 Bond			7.33500	7.25000			0.00	0.00
R194 On 28/02/2008 Bond			7.42000	7.41000			0.00	0.00
R201 On 21/12/2014 Bond			7.90500	7.88000			0.00	0.00
R203 On 15/09/2017 Bond			7.91000	7.89000			0.00	0.00
Total for j-Bonds:							0.00	0.00

Derivatives

GOVI On 05/05/2005 jGovi			220.05000	220.34700		10.02	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		38145.00000	36479	10.02	0.00	0.00
GOVI On 05/05/2005 jGovi	220.00	Put		38145.00000	35979	10.02	0.00	0.00
GOVI On 04/08/2005 jGovi			224.12400	224.43500		6.04	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Call		37269.00000	35577	6.04	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		37269.00000	34337	6.04	0.00	0.00
GOVI On 03/11/2005 jGovi			228.00000	228.31400		5.87	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		45306.00000	43628	5.87	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		45306.00000	43628	5.87	0.00	0.00
J152 On 28/02/2006 jSwap			7.41805	7.40692		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.87942	7.84461		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.99571	7.96200		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.62858	7.58940		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.66079	7.62312		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.01648	7.98235		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.95927	7.92828		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.55000	7.55000		0.00	0.00	0.00
JFRA On 05/05/2005 jFra			7.41300	7.39400		0.21	0.00	0.00
JFRA On 05/05/2005 jFra	7.25	Call		565.00000	587	0.21	0.00	0.00
JFRA On 05/05/2005 jFra	7.25	Put		565.00000	188	0.21	0.00	0.00
JFRA On 04/08/2005 jFra			7.15200	7.07200		0.31	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Call		614.00000	694	0.31	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		614.00000	934	0.31	0.00	0.00
JFRA On 03/11/2005 jFra			7.22300	7.18900		0.40	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		1231.00000	1265	0.40	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1231.00000	1332	0.40	0.00	0.00
JFRA On 02/02/2006 jFra			7.32300	7.27700		0.41	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		1595.00000	1662	0.41	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1595.00000	1483	0.41	0.00	0.00
JFRA On 04/05/2006 jFra			7.47600	7.42300		0.42	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		2355.00000	2443	0.42	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		2355.00000	1278	0.42	0.00	0.00
JFRA On 03/08/2006 jFra			7.62300	7.56700		0.42	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2733.00000	2829	0.42	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		2733.00000	1304	0.42	0.00	0.00
JFRA On 02/11/2006 jFra			7.77000	7.72100		0.42	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		3119.00000	3212	0.42	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		3119.00000	1329	0.42	0.00	0.00
JN02 On 05/05/2005 jNote			7.46700	7.42100		2.67	0.00	0.00
JN02 On 05/05/2005 jNote	7.50	Call		3725.00000	4098	2.67	0.00	0.00
JN02 On 05/05/2005 jNote	7.50	Put		3725.00000	4705	2.67	0.00	0.00
JN02 On 04/08/2005 jNote			7.52400	7.47700		2.87	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		7182.00000	7624	2.87	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		7182.00000	7182	2.87	0.00	0.00
JN02 On 03/11/2005 jNote			7.62200	7.58300		2.98	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		10455.00000	10854	2.98	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		10455.00000	8614	2.98	0.00	0.00
JN05 On 05/05/2005 jNote			7.80100	7.76600		5.43	0.00	0.00
JN05 On 05/05/2005 jNote	8.00	Call		4987.00000	5455	5.43	0.00	0.00
JN05 On 05/05/2005 jNote	8.00	Put		4987.00000	13668	5.43	0.00	0.00
JN05 On 04/08/2005 jNote			7.83800	7.80200		5.55	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		10662.00000	11291	5.55	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		10662.00000	17970	5.55	0.00	0.00
JN05 On 03/11/2005 jNote			7.89100	7.85700		5.60	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		15493.00000	16156	5.60	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		15493.00000	20643	5.60	0.00	0.00
JN10 On 05/05/2005 jNote			7.96400	7.92900		8.30	0.00	0.00
JN10 On 05/05/2005 jNote	8.00	Call		11439.00000	12464	8.30	0.00	0.00
JN10 On 05/05/2005 jNote	8.00	Put		11439.00000	14944	8.30	0.00	0.00
JN10 On 04/08/2005 jNote			7.98300	7.94700		8.51	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		20265.00000	21418	8.51	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		20265.00000	22589	8.51	0.00	0.00
JN10 On 03/11/2005 jNote			8.01000	7.97500		8.70	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		27488.00000	28712	8.70	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		27488.00000	28028	8.70	0.00	0.00
JROD On 31/03/2005 jRod			7.24700	7.24200		0.00	0.00	0.00
JROD On 29/04/2005 jRod			7.35600	7.34900		0.00	0.00	0.00
JROD On 31/05/2005 jRod			7.48500	7.48800		0.00	0.00	0.00
JROD On 30/06/2005 jRod			7.38500	7.39200		0.00	0.00	0.00
JROD On 29/07/2005 jRod			7.39400	7.40000		0.00	0.00	0.00
JROD On 31/08/2005 jRod			7.37800	7.37900		0.00	0.00	0.00
JROD On 30/09/2005 jRod			7.31300	7.31100		0.00	0.00	0.00
JROD On 31/10/2005 jRod			7.31500	7.30900		0.00	0.00	0.00
JROD On 30/11/2005 jRod			7.32500	7.31500		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			7.30600	7.29400		0.00	0.00	0.00
JROD On 31/01/2006 jRod			7.31300	7.29500		0.00	0.00	0.00
JROD On 28/02/2006 jRod			7.31300	7.28800		0.00	0.00	0.00
JROD On 31/03/2006 jRod			7.29000	7.26400		0.00	0.00	0.00
R152 On 05/05/2005 Bond Future			7.02200	7.00900		0.94	0.00	0.00
R152 On 05/05/2005 Bond Future	7.00	Call		1634.00000	1554	0.94	0.00	0.00
R152 On 05/05/2005 Bond Future	7.00	Put		1634.00000	1730	0.94	0.00	0.00
R152 On 04/08/2005 Bond Future			6.78200	6.75700		0.73	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		5854.00000	5727	0.73	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		5854.00000	395	0.73	0.00	0.00
R152 On 03/11/2005 Bond Future			6.66800	6.62700		0.47	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		1798.00000	1724	0.47	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1798.00000	1467	0.47	0.00	0.00
R153 On 05/05/2005 Bond Future			7.60000	7.60000		4.94	0.00	1.00
R153 On 05/05/2005 Bond Future	7.75	Call		14357.00000	14280	4.94	0.00	0.00
R153 On 05/05/2005 Bond Future	7.75	Put		14357.00000	6934	4.94	0.00	0.00
R153 On 04/08/2005 Bond Future			7.60400	7.60400		4.80	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Call		19523.00000	19476	4.80	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		19523.00000	12639	4.80	0.00	0.00
R153 On 03/11/2005 Bond Future			7.64900	7.64800		4.85	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		21895.00000	21867	4.85	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		21895.00000	17355	4.85	0.00	0.00
R157 On 05/05/2005 Bond Future			7.91300	7.90300		7.42	0.00	0.00
R157 On 05/05/2005 Bond Future	8.00	Call		21815.00000	21215	7.42	0.00	0.00
R157 On 05/05/2005 Bond Future	8.00	Put		21815.00000	13625	7.42	0.00	0.00
R157 On 04/08/2005 Bond Future			7.91300	7.90300		7.42	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Call		31416.00000	30910	7.42	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		31416.00000	23319	7.42	0.00	0.00
R157 On 03/11/2005 Bond Future			7.96800	7.95700		7.50	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		35803.00000	35366	7.50	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		35803.00000	32690	7.50	0.00	0.00
R186 On 05/05/2005 Bond Future			7.33200	7.24500		16.54	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Call		38427.00000	32396	16.54	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Put		38427.00000	43549	16.54	0.00	0.00
R186 On 04/08/2005 Bond Future			7.32800	7.23900		17.08	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		60986.00000	54793	17.08	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		60986.00000	65336	17.08	0.00	0.00
R186 On 03/11/2005 Bond Future			7.33700	7.24600		16.93	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		76920.00000	70623	16.93	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		76920.00000	82298	16.93	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 05/05/2005 Bond Future			7.40700	7.39700		3.38	0.00	0.00
R194 On 05/05/2005 Bond Future	7.50	Call		7481.00000	7291	3.38	0.00	0.00
R194 On 05/05/2005 Bond Future	7.50	Put		7481.00000	4880	3.38	0.00	0.00
R194 On 04/08/2005 Bond Future			7.39300	7.38000		3.21	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		10669.00000	10472	3.21	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		10669.00000	7931	3.21	0.00	0.00
R194 On 03/11/2005 Bond Future			7.44800	7.43400		3.13	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		11676.00000	11524	3.13	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		11676.00000	10401	3.13	0.00	0.00
R201 On 05/05/2005 Bond Future			7.91500	7.88900		7.51	0.00	0.00
R201 On 05/05/2005 Bond Future	8.00	Call		17623.00000	16520	7.51	0.00	0.00
R201 On 05/05/2005 Bond Future	8.00	Put		17623.00000	10689	7.51	0.00	0.00
R201 On 04/08/2005 Bond Future			7.93200	7.90500		7.70	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		24502.00000	23494	7.70	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		24502.00000	18919	7.70	0.00	0.00
R201 On 03/11/2005 Bond Future			7.96900	7.94100		7.53	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		28633.00000	27619	7.53	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		28633.00000	25575	7.53	0.00	0.00
R203 On 05/05/2005 Bond Future			7.91700	7.89600		9.48	0.00	0.00
R203 On 05/05/2005 Bond Future	8.00	Call		20687.00000	19617	9.48	0.00	0.00
R203 On 05/05/2005 Bond Future	8.00	Put		20687.00000	13066	9.48	0.00	0.00
R203 On 04/08/2005 Bond Future			7.92900	7.90800		9.37	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		29370.00000	28397	9.37	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		29370.00000	22866	9.37	0.00	0.00
R203 On 03/11/2005 Bond Future			7.96100	7.93900		9.61	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		34779.00000	33891	9.61	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		34779.00000	30896	9.61	0.00	0.00
Total for Derivatives:							0.00	1.00
Grand Total:							0.00	1.00