



# Daily MTM Report

Daily summary for 05/04/2005

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			7.33300	7.31000			0.00	0.00
R153 On 31/08/2010 Bond			8.37000	8.32000			0.00	0.00
R157 On 15/09/2015 Bond			8.79500	8.74000			0.00	0.00
R186 On 21/12/2026 Bond			8.16000	8.10500			0.00	0.00
R194 On 28/02/2008 Bond			8.07500	8.00000			0.00	0.00
R201 On 21/12/2014 Bond			8.79500	8.74000			0.00	0.00
R203 On 15/09/2017 Bond			8.78500	8.73500			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			211.21200	211.80100		11.62	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		4724.00000	3840	11.62	0.00	0.00
GOVI On 05/05/2005 jGovi	220.00	Put		4724.00000	91720	11.62	0.00	0.00
GOVI On 04/08/2005 jGovi			215.23100	215.82900		6.58	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Call		7068.00000	6242	6.58	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		7068.00000	93932	6.58	0.00	0.00
GOVI On 03/11/2005 jGovi			219.10600	219.70200		6.44	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		13992.00000	12937	6.44	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		13992.00000	101877	6.44	0.00	0.00
J152 On 28/02/2006 jSwap			7.62316	7.59233		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.73519	8.65635		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.99885	8.94225		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.58515	8.53067		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.34563	8.26319		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.93268	8.87939		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.96011	8.89921		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			7.65000	7.50000		0.19	0.00	0.00
JFRA On 05/05/2005 jFra	7.25	Call		644.00000	986	0.19	0.00	0.00
JFRA On 05/05/2005 jFra	7.25	Put		644.00000	8	0.19	0.00	0.00
JFRA On 04/08/2005 jFra			7.42500	7.42000		0.28	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Call		868.00000	873	0.28	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		868.00000	445	0.28	0.00	0.00
JFRA On 03/11/2005 jFra			7.59500	7.53900		0.38	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		1543.00000	1629	0.38	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1543.00000	784	0.38	0.00	0.00
JFRA On 02/02/2006 jFra			7.87800	7.79500		0.43	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		2290.00000	2441	0.43	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		2290.00000	906	0.43	0.00	0.00
JFRA On 04/05/2006 jFra			8.14200	8.05600		0.45	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		3397.00000	3571	0.45	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		3397.00000	780	0.45	0.00	0.00
JFRA On 03/08/2006 jFra			8.40400	8.29700		0.45	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		3996.00000	4224	0.45	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		3996.00000	796	0.45	0.00	0.00
JFRA On 02/11/2006 jFra			8.63900	8.54000		0.46	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		4638.00000	4849	0.46	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		4638.00000	849	0.46	0.00	0.00
JN02 On 05/05/2005 jNote			8.04600	7.97600		2.75	0.00	0.00
JN02 On 05/05/2005 jNote	7.50	Call		9250.00000	10371	2.75	0.00	0.00
JN02 On 05/05/2005 jNote	7.50	Put		9250.00000	378	2.75	0.00	0.00
JN02 On 04/08/2005 jNote			8.20600	8.12100		3.04	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		13999.00000	15218	3.04	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		13999.00000	2314	3.04	0.00	0.00
JN02 On 03/11/2005 jNote			8.41100	8.31600		3.25	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		18863.00000	20265	3.25	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		18863.00000	3655	3.25	0.00	0.00
JN05 On 05/05/2005 jNote			8.66300	8.57900		6.02	0.00	0.00
JN05 On 05/05/2005 jNote	8.00	Call		24174.00000	27288	6.02	0.00	0.00
JN05 On 05/05/2005 jNote	8.00	Put		24174.00000	418	6.02	0.00	0.00
JN05 On 04/08/2005 jNote			8.75000	8.66400		6.21	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		31308.00000	34106	6.21	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		31308.00000	3791	6.21	0.00	0.00
JN05 On 03/11/2005 jNote			8.85200	8.76700		6.33	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		38125.00000	40816	6.33	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		38125.00000	6498	6.33	0.00	0.00
JN10 On 05/05/2005 jNote			8.92600	8.87100		9.16	0.00	0.00
JN10 On 05/05/2005 jNote	8.00	Call		57965.00000	61397	9.16	0.00	0.00
JN10 On 05/05/2005 jNote	8.00	Put		57965.00000	67	9.16	0.00	0.00
JN10 On 04/08/2005 jNote			8.97800	8.92000		9.43	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		64075.00000	67339	9.43	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		64075.00000	2775	9.43	0.00	0.00
JN10 On 03/11/2005 jNote			9.03700	8.97800		9.66	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		71456.00000	74576	9.66	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		71456.00000	6386	9.66	0.00	0.00
JROD On 29/04/2005 jRod			7.26400	7.26700		0.00	0.00	0.00
JROD On 31/05/2005 jRod			7.41200	7.41700		0.00	0.00	0.00
JROD On 30/06/2005 jRod			7.56900	7.57400		0.00	0.00	0.00
JROD On 29/07/2005 jRod			7.45700	7.45800		0.00	0.00	0.00
JROD On 31/08/2005 jRod			7.49700	7.49800		0.00	0.00	0.00
JROD On 30/09/2005 jRod			7.52400	7.52500		0.00	0.00	0.00
JROD On 31/10/2005 jRod			7.44700	7.44800		0.00	0.00	0.00
JROD On 30/11/2005 jRod			7.48200	7.48400		0.00	0.00	0.00
JROD On 30/12/2005 jRod			7.52700	7.52900		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 31/01/2006 jRod			7.49100	7.49300		0.00	0.00	0.00
JROD On 28/02/2006 jRod			7.52900	7.53100		0.00	0.00	0.00
JROD On 31/03/2006 jRod			7.56600	7.56700		0.00	0.00	0.00
R152 On 05/05/2005 Bond Future			7.30400	7.27700		0.85	0.00	0.00
R152 On 05/05/2005 Bond Future	7.00	Call		291.00000	243	0.85	0.00	0.00
R152 On 05/05/2005 Bond Future	7.00	Put		291.00000	2669	0.85	0.00	0.00
R152 On 04/08/2005 Bond Future			7.09100	7.05400		0.69	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		4265.00000	4093	0.69	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		4265.00000	468	0.69	0.00	0.00
R152 On 03/11/2005 Bond Future			6.99200	6.94400		0.46	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		1154.00000	1096	0.46	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1154.00000	1851	0.46	0.00	0.00
R153 On 05/05/2005 Bond Future			8.38700	8.33600		5.49	0.00	1.00
R153 On 05/05/2005 Bond Future	7.75	Call		648.00000	481	5.49	0.00	0.00
R153 On 05/05/2005 Bond Future	7.75	Put		648.00000	31060	5.49	0.00	0.00
R153 On 04/08/2005 Bond Future			8.42900	8.37500		5.37	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Call		5126.00000	4660	5.37	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		5126.00000	35821	5.37	0.00	0.00
R153 On 03/11/2005 Bond Future			8.50900	8.45400		5.48	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		8266.00000	7813	5.48	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		8266.00000	41048	5.48	0.00	0.00
R157 On 05/05/2005 Bond Future			8.81200	8.75600		8.27	0.00	0.00
R157 On 05/05/2005 Bond Future	8.00	Call		323.00000	210	8.27	0.00	0.00
R157 On 05/05/2005 Bond Future	8.00	Put		323.00000	68375	8.27	0.00	0.00
R157 On 04/08/2005 Bond Future			8.85500	8.79800		8.18	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Call		27430.00000	25147	9.30	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		31260.00000	33507	9.30	0.00	100.00
R157 On 04/08/2005 Bond Future	8.00	Call		0.00000	4787	8.18	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		0.00000	75064	8.18	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Call		38681.00000	35918	9.60	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		22726.00000	24493	9.60	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Call		51588.00000	48407	9.90	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Put		16257.00000	17606	9.90	0.00	0.00
R157 On 03/11/2005 Bond Future			8.92100	8.86200		8.44	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		10351.00000	9548	8.44	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		10351.00000	83591	8.44	0.00	0.00
R186 On 05/05/2005 Bond Future			8.16600	8.11100		16.48	0.00	0.00
R186 On 05/05/2005 Bond Future			8.16600	8.11100		16.48	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Call		1086.00000	777	16.48	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Call		1086.00000	777	16.48	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		1086.00000	117763	16.48	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Put		1086.00000	117763	16.48	0.00	0.00
R186 On 04/08/2005 Bond Future			8.17800	8.12100		17.09	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		13799.00000	12488	17.09	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		13799.00000	130187	17.09	0.00	0.00
R186 On 03/11/2005 Bond Future			8.20100	8.14400		16.97	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		26213.00000	24614	16.97	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		26213.00000	144299	16.97	0.00	0.00
R194 On 05/05/2005 Bond Future			8.09200	8.01500		3.63	0.00	0.00
R194 On 05/05/2005 Bond Future	7.50	Call		643.00000	447	3.63	0.00	0.00
R194 On 05/05/2005 Bond Future	7.50	Put		643.00000	15635	3.63	0.00	0.00
R194 On 04/08/2005 Bond Future			8.13000	8.04400		3.50	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		3740.00000	3300	3.50	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		3740.00000	18107	3.50	0.00	0.00
R194 On 03/11/2005 Bond Future			8.23800	8.14500		3.45	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		5414.00000	4983	3.45	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		5414.00000	20746	3.45	0.00	0.00
R201 On 05/05/2005 Bond Future			8.81300	8.75700		8.41	0.00	0.00
R201 On 05/05/2005 Bond Future	8.00	Call		248.00000	161	8.41	0.00	0.00
R201 On 05/05/2005 Bond Future	8.00	Put		248.00000	53859	8.41	0.00	0.00
R201 On 04/08/2005 Bond Future			8.85700	8.80000		8.69	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		4207.00000	3721	8.69	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		4207.00000	59226	8.69	0.00	0.00
R201 On 03/11/2005 Bond Future			8.91900	8.86100		8.53	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		8096.00000	7476	8.53	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		8096.00000	65787	8.53	0.00	0.00
R203 On 05/05/2005 Bond Future			8.79800	8.74800		10.52	0.00	0.00
R203 On 05/05/2005 Bond Future	8.00	Call		379.00000	262	10.52	0.00	0.00
R203 On 05/05/2005 Bond Future	8.00	Put		379.00000	60441	10.52	0.00	0.00
R203 On 04/08/2005 Bond Future			8.83300	8.78100		10.43	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		5565.00000	4997	10.43	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		5565.00000	66968	10.43	0.00	0.00
R203 On 03/11/2005 Bond Future			8.88600	8.83300		10.72	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		10560.00000	9856	10.72	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		10560.00000	74819	10.72	0.00	0.00

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<b>Total for Derivatives:</b>	<b>0.00</b>	<b>101.00</b>
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Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
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<b>Grand Total:</b>							<b>0.00</b>	<b>101.00</b>
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