



Daily MTM Report

Daily summary for 07/04/2005

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			7.26700	7.28100			0.00	0.00
R153 On 31/08/2010 Bond			8.22500	8.27500			0.00	0.00
R157 On 15/09/2015 Bond			8.64500	8.69500			0.00	0.00
R186 On 21/12/2026 Bond			8.00000	8.05500			0.00	0.00
R194 On 28/02/2008 Bond			7.90500	7.96000			0.00	0.00
R201 On 21/12/2014 Bond			8.64000	8.69000			0.00	0.00
R203 On 15/09/2017 Bond			8.63500	8.68000			0.00	0.00
Total for j-Bonds:							0.00	0.00

Derivatives

GOVI On 05/05/2005 jGovi			212.48400	212.30500		11.40	5.00	5.00
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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		4771.00000	5225	11.40	0.00	0.00
GOVI On 05/05/2005 jGovi	220.00	Put		4771.00000	76625	11.40	0.00	0.00
GOVI On 04/08/2005 jGovi			216.90700	216.33900		6.51	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Call		7860.00000	8749	6.51	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		7860.00000	79679	6.51	0.00	0.00
GOVI On 03/11/2005 jGovi			220.78000	220.20400		6.37	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		15190.00000	16414	6.37	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		15190.00000	88614	6.37	0.00	0.00
J152 On 28/02/2006 jSwap			7.57627	7.59871		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.59903	8.66003		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.86975	8.93027		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.44561	8.50616		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.19189	8.25571		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.81210	8.87236		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.82751	8.88576		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			7.64200	7.64300		0.19	0.00	0.00
JFRA On 05/05/2005 jFra	7.25	Call		968.00000	965	0.19	0.00	0.00
JFRA On 05/05/2005 jFra	7.25	Put		968.00000	6	0.19	0.00	0.00
JFRA On 04/08/2005 jFra			7.38000	7.40700		0.27	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Call		840.00000	796	0.27	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		840.00000	478	0.27	0.00	0.00
JFRA On 03/11/2005 jFra			7.50100	7.54200		0.38	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		1536.00000	1468	0.38	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1536.00000	854	0.38	0.00	0.00
JFRA On 02/02/2006 jFra			7.71000	7.80600		0.42	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		2309.00000	2149	0.42	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		2309.00000	1024	0.42	0.00	0.00
JFRA On 04/05/2006 jFra			7.96700	8.07400		0.44	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		3439.00000	3238	0.44	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		3439.00000	874	0.44	0.00	0.00
JFRA On 03/08/2006 jFra			8.21200	8.33600		0.45	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		4089.00000	3853	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		4089.00000	892	0.45	0.00	0.00
JFRA On 02/11/2006 jFra			8.46800	8.56300		0.46	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		4693.00000	4508	0.46	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		4693.00000	924	0.46	0.00	0.00
JN02 On 05/05/2005 jNote			7.92100	7.98700		2.71	0.00	0.00
JN02 On 05/05/2005 jNote	7.50	Call		9378.00000	8296	2.71	0.00	0.00
JN02 On 05/05/2005 jNote	7.50	Put		9378.00000	583	2.71	0.00	0.00
JN02 On 04/08/2005 jNote			8.04900	8.12600		3.00	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		14051.00000	12963	3.00	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		14051.00000	2914	3.00	0.00	0.00
JN02 On 03/11/2005 jNote			8.22800	8.31000		3.20	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		18838.00000	17691	3.20	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		18838.00000	4394	3.20	0.00	0.00
JN05 On 05/05/2005 jNote			8.52200	8.58200		5.95	0.00	0.00
JN05 On 05/05/2005 jNote	8.00	Call		24219.00000	21965	5.95	0.00	0.00
JN05 On 05/05/2005 jNote	8.00	Put		24219.00000	738	5.95	0.00	0.00
JN05 On 04/08/2005 jNote			8.60200	8.66700		6.13	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		31392.00000	29304	6.13	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		31392.00000	4880	6.13	0.00	0.00
JN05 On 03/11/2005 jNote			8.70100	8.76900		6.25	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		38220.00000	36133	6.25	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		38220.00000	7784	6.25	0.00	0.00
JN10 On 05/05/2005 jNote			8.80000	8.86100		9.06	0.00	0.00
JN10 On 05/05/2005 jNote	8.00	Call		57282.00000	53408	9.06	0.00	0.00
JN10 On 05/05/2005 jNote	8.00	Put		57282.00000	125	9.06	0.00	0.00
JN10 On 04/08/2005 jNote			8.84500	8.90800		9.35	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		63346.00000	59799	9.35	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		63346.00000	3684	9.35	0.00	0.00
JN10 On 03/11/2005 jNote			8.90000	8.96300		9.56	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		70623.00000	67331	9.56	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		70623.00000	7785	9.56	0.00	0.00
JROD On 29/04/2005 jRod			7.25800	7.26300		0.00	0.00	0.00
JROD On 31/05/2005 jRod			7.40300	7.41100		0.00	0.00	0.00
JROD On 30/06/2005 jRod			7.56000	7.56500		0.00	0.00	0.00
JROD On 29/07/2005 jRod			7.45300	7.45400		0.00	0.00	0.00
JROD On 31/08/2005 jRod			7.49400	7.49400		0.00	0.00	0.00
JROD On 30/09/2005 jRod			7.52200	7.52300		0.00	0.00	0.00
JROD On 31/10/2005 jRod			7.44500	7.44700		0.00	0.00	0.00
JROD On 30/11/2005 jRod			7.48000	7.48200		0.00	0.00	0.00
JROD On 30/12/2005 jRod			7.52400	7.52600		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			7.48900	7.49000		0.00	0.00	0.00
JROD On 28/02/2006 jRod			7.52700	7.52800		0.00	0.00	0.00
JROD On 31/03/2006 jRod			7.56300	7.56400		0.00	0.00	0.00
R152 On 05/05/2005 Bond Future			7.23400	7.24800		0.83	0.00	0.00
R152 On 05/05/2005 Bond Future	7.00	Call		308.00000	315	0.83	0.00	0.00
R152 On 05/05/2005 Bond Future	7.00	Put		308.00000	2182	0.83	0.00	0.00
R152 On 04/08/2005 Bond Future			6.99300	7.01500		0.67	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		4417.00000	4508	0.67	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		4417.00000	343	0.67	0.00	0.00
R152 On 03/11/2005 Bond Future			6.86600	6.90200		0.45	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		1196.00000	1234	0.45	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1196.00000	1596	0.45	0.00	0.00
R153 On 05/05/2005 Bond Future			8.23700	8.28800		5.40	0.00	1.00
R153 On 05/05/2005 Bond Future	7.75	Call		748.00000	905	5.40	0.00	0.00
R153 On 05/05/2005 Bond Future	7.75	Put		748.00000	24373	5.40	0.00	0.00
R153 On 04/08/2005 Bond Future			8.26900	8.32400		5.29	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Call		5600.00000	6141	5.29	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		5600.00000	30052	5.29	0.00	0.00
R153 On 03/11/2005 Bond Future			8.34300	8.40200		5.39	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		8861.00000	9499	5.39	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		8861.00000	35565	5.39	0.00	0.00
R157 On 05/05/2005 Bond Future			8.65800	8.70800		8.16	0.00	0.00
R157 On 05/05/2005 Bond Future	8.00	Call		366.00000	456	8.16	0.00	0.00
R157 On 05/05/2005 Bond Future	8.00	Put		366.00000	56056	8.16	0.00	0.00
R157 On 04/08/2005 Bond Future			8.69500	8.74800		8.06	0.00	1.00
R157 On 04/08/2005 Bond Future	8.75	Call		29187.00000	31409	9.30	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		29026.00000	27000	9.30	0.00	100.00
R157 On 04/08/2005 Bond Future	8.00	Call		0.00000	6576	8.06	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		0.00000	64083	8.06	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Call		40856.00000	43517	9.60	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		20910.00000	19323	9.60	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Call		54142.00000	57181	9.90	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Put		14820.00000	13611	9.90	0.00	0.00
R157 On 03/11/2005 Bond Future			8.75700	8.81200		8.32	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		11087.00000	11942	8.32	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		11087.00000	73210	8.32	0.00	0.00
R186 On 05/05/2005 Bond Future			8.00400	8.05900		16.31	0.00	0.00
R186 On 05/05/2005 Bond Future			8.00400	8.05900		16.31	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Call		1183.00000	1386	16.31	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Call		1183.00000	1386	16.31	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		1183.00000	98849	16.31	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Put		1183.00000	98849	16.31	0.00	0.00
R186 On 04/08/2005 Bond Future			8.01200	8.06900		16.88	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		14835.00000	15990	16.88	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		14835.00000	113825	16.88	0.00	0.00
R186 On 03/11/2005 Bond Future			8.03200	8.09100		16.76	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		27694.00000	29319	16.76	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		27694.00000	128960	16.76	0.00	0.00
R194 On 05/05/2005 Bond Future			7.91400	7.97100		3.56	0.00	0.00
R194 On 05/05/2005 Bond Future	7.50	Call		724.00000	876	3.56	0.00	0.00
R194 On 05/05/2005 Bond Future	7.50	Put		724.00000	11526	3.56	0.00	0.00
R194 On 04/08/2005 Bond Future			7.93300	7.99700		3.44	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		4038.00000	4424	3.44	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		4038.00000	14629	3.44	0.00	0.00
R194 On 03/11/2005 Bond Future			8.02500	8.09600		3.38	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		5763.00000	6187	3.38	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		5763.00000	17432	3.38	0.00	0.00
R201 On 05/05/2005 Bond Future			8.65300	8.70400		8.28	0.00	0.00
R201 On 05/05/2005 Bond Future	8.00	Call		289.00000	362	8.28	0.00	0.00
R201 On 05/05/2005 Bond Future	8.00	Put		289.00000	43782	8.28	0.00	0.00
R201 On 04/08/2005 Bond Future			8.69200	8.74500		8.54	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		4653.00000	5158	8.54	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		4653.00000	50281	8.54	0.00	0.00
R201 On 03/11/2005 Bond Future			8.75000	8.80500		8.38	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		8722.00000	9396	8.38	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		8722.00000	57307	8.38	0.00	0.00
R203 On 05/05/2005 Bond Future			8.64500	8.69100		10.38	0.00	0.00
R203 On 05/05/2005 Bond Future	8.00	Call		452.00000	538	10.38	0.00	0.00
R203 On 05/05/2005 Bond Future	8.00	Put		452.00000	49561	10.38	0.00	0.00
R203 On 04/08/2005 Bond Future			8.67500	8.72200		10.29	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		6226.00000	6764	10.29	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		6226.00000	57381	10.29	0.00	0.00
R203 On 03/11/2005 Bond Future			8.72400	8.77300		10.57	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		11495.00000	12200	10.57	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		11495.00000	65712	10.57	0.00	0.00

Total for Derivatives:	5.00	107.00
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Contract Details

Strike

Call/
Put

MTM Yield

Previous
MTM

Premium on
Option

Volatility

Traded Value

Open Interest

Grand Total:

5.00

107.00