



Daily MTM Report

Daily summary for 13/04/2005

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			7.29300	7.30200			0.00	0.00
R153 On 31/08/2010 Bond			8.16000	8.22000			0.00	0.00
R157 On 15/09/2015 Bond			8.57000	8.63000			0.00	0.00
R186 On 21/12/2026 Bond			7.92500	7.98500			0.00	0.00
R194 On 28/02/2008 Bond			7.85000	7.90000			0.00	0.00
R201 On 21/12/2014 Bond			8.57000	8.62500			0.00	0.00
R203 On 15/09/2017 Bond			8.55500	8.61000			0.00	0.00
Total for j-Bonds:							0.00	0.00

Derivatives

GOVI On 05/05/2005 jGovi			213.07700	213.20700		11.27	0.00	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		3955.00000	4442	11.27	0.00	0.00
GOVI On 05/05/2005 jGovi	220.00	Put		3955.00000	68102	11.27	0.00	0.00
GOVI On 04/08/2005 jGovi			216.99700	217.12900		6.42	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Call		8311.00000	9493	6.42	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		8311.00000	72543	6.42	0.00	0.00
GOVI On 03/11/2005 jGovi			220.97100	221.10300		6.27	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		15985.00000	17587	6.27	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		15985.00000	81557	6.27	0.00	0.00
J152 On 28/02/2006 jSwap			7.56930	7.58470		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.49867	8.55761		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.77516	8.83357		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.35012	8.40857		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.10146	8.15929		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.72019	8.77425		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.73459	8.79375		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.59300	7.59300		0.00	0.00	0.00
JFRA On 05/05/2005 jFra			7.63200	7.63500		0.18	0.00	0.00
JFRA On 05/05/2005 jFra	7.25	Call		945.00000	937	0.18	0.00	0.00
JFRA On 05/05/2005 jFra	7.25	Put		945.00000	2	0.18	0.00	0.00
JFRA On 04/08/2005 jFra			7.39500	7.41600		0.27	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Call		827.00000	789	0.27	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		827.00000	434	0.27	0.00	0.00
JFRA On 03/11/2005 jFra			7.48300	7.50800		0.37	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		1441.00000	1397	0.37	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1441.00000	827	0.37	0.00	0.00
JFRA On 02/02/2006 jFra			7.61400	7.66900		0.42	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		2072.00000	1979	0.42	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		2072.00000	1088	0.42	0.00	0.00
JFRA On 04/05/2006 jFra			7.83900	7.90700		0.43	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		3109.00000	2982	0.43	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		3109.00000	931	0.43	0.00	0.00
JFRA On 03/08/2006 jFra			8.05600	8.13000		0.43	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		3674.00000	3529	0.43	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		3674.00000	949	0.43	0.00	0.00
JFRA On 02/11/2006 jFra			8.29000	8.37700		0.44	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		4297.00000	4126	0.44	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		4297.00000	975	0.44	0.00	0.00
JN02 On 05/05/2005 jNote			7.83200	7.88500		2.63	0.00	0.00
JN02 On 05/05/2005 jNote	7.50	Call		7542.00000	6678	2.63	0.00	0.00
JN02 On 05/05/2005 jNote	7.50	Put		7542.00000	592	2.63	0.00	0.00
JN02 On 04/08/2005 jNote			7.94400	8.00800		2.93	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		12223.00000	11332	2.93	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		12223.00000	3199	2.93	0.00	0.00
JN02 On 03/11/2005 jNote			8.10500	8.17900		3.12	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		16832.00000	15821	3.12	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		16832.00000	4758	3.12	0.00	0.00
JN05 On 05/05/2005 jNote			8.41700	8.47600		5.80	0.00	0.00
JN05 On 05/05/2005 jNote	8.00	Call		19988.00000	17783	5.80	0.00	0.00
JN05 On 05/05/2005 jNote	8.00	Put		19988.00000	786	5.80	0.00	0.00
JN05 On 04/08/2005 jNote			8.49300	8.55600		6.00	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		27543.00000	25569	6.00	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		27543.00000	5516	6.00	0.00	0.00
JN05 On 03/11/2005 jNote			8.58600	8.65300		6.12	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		34345.00000	32353	6.12	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		34345.00000	8587	6.12	0.00	0.00
JN10 On 05/05/2005 jNote			8.70400	8.76200		8.87	0.00	0.00
JN10 On 05/05/2005 jNote	8.00	Call		50911.00000	47188	8.87	0.00	0.00
JN10 On 05/05/2005 jNote	8.00	Put		50911.00000	100	8.87	0.00	0.00
JN10 On 04/08/2005 jNote			8.74700	8.80700		9.15	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		57280.00000	53933	9.15	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		57280.00000	4104	9.15	0.00	0.00
JN10 On 03/11/2005 jNote			8.79700	8.86000		9.38	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		64753.00000	61526	9.38	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		64753.00000	8544	9.38	0.00	0.00
JROD On 29/04/2005 jRod			7.24300	7.24500		0.00	0.00	0.00
JROD On 31/05/2005 jRod			7.38200	7.38700		0.00	0.00	0.00
JROD On 30/06/2005 jRod			7.53400	7.53900		0.00	0.00	0.00
JROD On 29/07/2005 jRod			7.44000	7.44200		0.00	0.00	0.00
JROD On 31/08/2005 jRod			7.48600	7.48700		0.00	0.00	0.00
JROD On 30/09/2005 jRod			7.51900	7.52000		0.00	0.00	0.00
JROD On 31/10/2005 jRod			7.44400	7.44500		0.00	0.00	0.00
JROD On 30/11/2005 jRod			7.47800	7.48000		0.00	0.00	0.00
JROD On 30/12/2005 jRod			7.52100	7.52300		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			7.48500	7.48700		0.00	0.00	0.00
JROD On 28/02/2006 jRod			7.52400	7.52500		0.00	0.00	0.00
JROD On 31/03/2006 jRod			7.56200	7.56300		0.00	0.00	0.00
R152 On 05/05/2005 Bond Future			7.27000	7.27800		0.81	0.00	0.00
R152 On 05/05/2005 Bond Future	7.00	Call		172.00000	167	0.81	0.00	0.00
R152 On 05/05/2005 Bond Future	7.00	Put		172.00000	2321	0.81	0.00	0.00
R152 On 04/08/2005 Bond Future			7.04400	7.05500		0.66	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		4191.00000	4231	0.66	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		4191.00000	348	0.66	0.00	0.00
R152 On 03/11/2005 Bond Future			6.92500	6.94000		0.44	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		1102.00000	1110	0.44	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1102.00000	1656	0.44	0.00	0.00
R153 On 05/05/2005 Bond Future			8.16800	8.23100		5.29	0.00	1.00
R153 On 05/05/2005 Bond Future	7.75	Call		603.00000	806	5.29	0.00	0.00
R153 On 05/05/2005 Bond Future	7.75	Put		603.00000	20984	5.29	0.00	0.00
R153 On 04/08/2005 Bond Future			8.19600	8.26200		5.19	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Call		5811.00000	6507	5.19	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		5811.00000	27091	5.19	0.00	0.00
R153 On 03/11/2005 Bond Future			8.26300	8.33300		5.29	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		9215.00000	10033	5.29	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		9215.00000	32625	5.29	0.00	0.00
R157 On 05/05/2005 Bond Future			8.57900	8.64100		8.00	0.00	0.00
R157 On 05/05/2005 Bond Future	8.00	Call		265.00000	371	8.00	0.00	0.00
R157 On 05/05/2005 Bond Future	8.00	Put		265.00000	49461	8.00	0.00	0.00
R157 On 04/08/2005 Bond Future			8.61300	8.67800		7.91	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Call		31409.00000	34207	9.30	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		25633.00000	23187	9.30	0.00	100.00
R157 On 04/08/2005 Bond Future	8.00	Call		0.00000	7129	7.91	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		0.00000	58026	7.91	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Call		43680.00000	47023	9.60	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		18119.00000	16218	9.60	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Call		57726.00000	61335	9.90	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Put		12589.00000	11154	9.90	0.00	0.00
R157 On 03/11/2005 Bond Future			8.67000	8.73700		8.15	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		11601.00000	12780	8.15	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		11601.00000	67199	8.15	0.00	0.00
R186 On 05/05/2005 Bond Future			7.92800	7.98800		16.27	0.00	0.00
R186 On 05/05/2005 Bond Future			7.92800	7.98800		16.27	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Call		925.00000	1146	16.27	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Call		925.00000	1146	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		925.00000	89284	16.27	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Put		925.00000	89284	16.27	0.00	0.00
R186 On 04/08/2005 Bond Future			7.93400	7.99600		16.86	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		15753.00000	17288	16.86	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		15753.00000	105619	16.86	0.00	0.00
R186 On 03/11/2005 Bond Future			7.95100	8.01500		16.72	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		29346.00000	31391	16.72	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		29346.00000	121244	16.72	0.00	0.00
R194 On 05/05/2005 Bond Future			7.85600	7.90900		3.47	0.00	0.00
R194 On 05/05/2005 Bond Future	7.50	Call		630.00000	767	3.47	0.00	0.00
R194 On 05/05/2005 Bond Future	7.50	Put		630.00000	9933	3.47	0.00	0.00
R194 On 04/08/2005 Bond Future			7.86800	7.92600		3.36	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		4202.00000	4572	3.36	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		4202.00000	13254	3.36	0.00	0.00
R194 On 03/11/2005 Bond Future			7.94800	8.01200		3.31	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		6005.00000	6403	3.31	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		6005.00000	16009	3.31	0.00	0.00
R201 On 05/05/2005 Bond Future			8.58000	8.63700		8.10	0.00	0.00
R201 On 05/05/2005 Bond Future	8.00	Call		209.00000	281	8.10	0.00	0.00
R201 On 05/05/2005 Bond Future	8.00	Put		209.00000	38966	8.10	0.00	0.00
R201 On 04/08/2005 Bond Future			8.61500	8.67400		8.37	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		4875.00000	5509	8.37	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		4875.00000	45738	8.37	0.00	0.00
R201 On 03/11/2005 Bond Future			8.66900	8.73000		8.23	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		9163.00000	10009	8.23	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		9163.00000	52885	8.23	0.00	0.00
R203 On 05/05/2005 Bond Future			8.56200	8.61900		10.25	0.00	0.00
R203 On 05/05/2005 Bond Future	8.00	Call		361.00000	479	10.25	0.00	0.00
R203 On 05/05/2005 Bond Future	8.00	Put		361.00000	43376	10.25	0.00	0.00
R203 On 04/08/2005 Bond Future			8.58900	8.64800		10.15	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		6637.00000	7464	10.15	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		6637.00000	51825	10.15	0.00	0.00
R203 On 03/11/2005 Bond Future			8.63400	8.69500		10.44	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		12203.00000	13278	10.44	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		12203.00000	60348	10.44	0.00	0.00
Total for Derivatives:							0.00	106.00

Contract Details

Strike

Call/
Put

MTM Yield

Previous
MTM

Premium on
Option

Volatility

Traded Value

Open Interest

Grand Total:

0.00

106.00