



Daily MTM Report

Daily summary for 18/04/2005

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			6.52600	6.77000			0.00	0.00
R153 On 31/08/2010 Bond			7.69000	7.79000			0.00	0.00
R157 On 15/09/2015 Bond			8.12000	8.26000			0.00	0.00
R186 On 21/12/2026 Bond			7.52000	7.66000			0.00	0.00
R194 On 28/02/2008 Bond			7.28000	7.38500			0.00	0.00
R201 On 21/12/2014 Bond			8.12000	8.25500			0.00	0.00
R203 On 15/09/2017 Bond			8.10500	8.24500			0.00	0.00
Total for j-Bonds:							0.00	0.00

Derivatives

GOVI On 05/05/2005 jGovi			218.70300	217.14700		11.24	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		12043.00000	15024	11.24	0.00	0.00
GOVI On 05/05/2005 jGovi	220.00	Put		12043.00000	28864	11.24	0.00	0.00
GOVI On 04/08/2005 jGovi			222.52400	220.94000		6.50	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Call		19363.00000	24248	6.50	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		19363.00000	39908	6.50	0.00	0.00
GOVI On 03/11/2005 jGovi			226.44700	224.83600		6.29	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		28209.00000	32873	6.29	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		28209.00000	52743	6.29	0.00	0.00
J152 On 28/02/2006 jSwap			7.07401	7.12807		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.19873	8.11908		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.52627	8.45553		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.32990	8.09709		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.69532	7.62097		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.48193	8.42460		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.58829	8.41348		0.00	0.00	0.00
JBAR On 16/03/2005 jBar				7.00000		0.00	0.00	0.00
JFRA On 05/05/2005 jFra			7.02100	7.03100		0.27	0.00	0.00
JFRA On 05/05/2005 jFra	7.25	Call		74.00000	53	0.27	0.00	0.00
JFRA On 05/05/2005 jFra	7.25	Put		74.00000	614	0.27	0.00	0.00
JFRA On 04/08/2005 jFra			6.74900	6.83400		0.30	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Call		281.00000	212	0.30	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		281.00000	1440	0.30	0.00	0.00
JFRA On 03/11/2005 jFra			6.80100	6.89500		0.38	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		758.00000	652	0.38	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		758.00000	1753	0.38	0.00	0.00
JFRA On 02/02/2006 jFra			6.92100	7.03500		0.43	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		1292.00000	1143	0.43	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1292.00000	1949	0.43	0.00	0.00
JFRA On 04/05/2006 jFra			7.13400	7.28300		0.44	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		2184.00000	1942	0.44	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		2184.00000	1613	0.44	0.00	0.00
JFRA On 03/08/2006 jFra			7.37500	7.50000		0.44	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2699.00000	2479	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		2699.00000	1561	0.44	0.00	0.00
JFRA On 02/11/2006 jFra			7.56200	7.80600		0.44	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		3356.00000	2921	0.44	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		3356.00000	1545	0.44	0.00	0.00
JN02 On 05/05/2005 jNote			7.16400	7.29600		2.74	0.00	0.00
JN02 On 05/05/2005 jNote	7.50	Call		1158.00000	454	2.74	0.00	0.00
JN02 On 05/05/2005 jNote	7.50	Put		1158.00000	6658	2.74	0.00	0.00
JN02 On 04/08/2005 jNote			7.34200	7.42000		3.01	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		6021.00000	5191	3.01	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		6021.00000	8106	3.01	0.00	0.00
JN02 On 03/11/2005 jNote			7.59300	7.59700		3.19	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		10410.00000	10278	3.19	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		10410.00000	8566	3.19	0.00	0.00
JN05 On 05/05/2005 jNote			8.08500	8.01000		6.05	0.00	0.00
JN05 On 05/05/2005 jNote	8.00	Call		5826.00000	7140	6.05	0.00	0.00
JN05 On 05/05/2005 jNote	8.00	Put		5826.00000	3639	6.05	0.00	0.00
JN05 On 04/08/2005 jNote			8.19000	8.10400		6.23	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		15831.00000	17731	6.23	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		15831.00000	9927	6.23	0.00	0.00
JN05 On 03/11/2005 jNote			8.31300	8.21500		6.31	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		23219.00000	25565	6.31	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		23219.00000	12756	6.31	0.00	0.00
JN10 On 05/05/2005 jNote			8.44200	8.38000		9.21	0.00	0.00
JN10 On 05/05/2005 jNote	8.00	Call		26974.00000	30507	9.21	0.00	0.00
JN10 On 05/05/2005 jNote	8.00	Put		26974.00000	534	9.21	0.00	0.00
JN10 On 04/08/2005 jNote			8.49900	8.42800		9.46	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		38104.00000	41366	9.46	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		38104.00000	7650	9.46	0.00	0.00
JN10 On 03/11/2005 jNote			8.56800	8.48400		9.69	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		47381.00000	51131	9.69	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		47381.00000	12924	9.69	0.00	0.00
JROD On 29/04/2005 jRod			7.15100	7.15300		0.00	0.00	0.00
JROD On 31/05/2005 jRod			7.07400	7.08200		0.00	0.00	0.00
JROD On 30/06/2005 jRod			7.01600	7.02400		0.00	0.00	0.00
JROD On 29/07/2005 jRod			7.09200	7.09900		0.00	0.00	0.00
JROD On 31/08/2005 jRod			7.07500	7.08800		0.00	0.00	0.00
JROD On 30/09/2005 jRod			7.05200	7.07200		0.00	0.00	0.00
JROD On 31/10/2005 jRod			7.09500	7.11400		0.00	0.00	0.00
JROD On 30/11/2005 jRod			7.08300	7.10700		0.00	0.00	0.00
JROD On 30/12/2005 jRod			7.06600	7.09400		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			7.09200	7.11700		0.00	0.00	0.00
JROD On 28/02/2006 jRod			7.08100	7.10900		0.00	0.00	0.00
JROD On 31/03/2006 jRod			7.06700	7.09900		0.00	0.00	0.00
R152 On 05/05/2005 Bond Future			6.49600	6.75400		0.87	0.00	0.00
R152 On 05/05/2005 Bond Future	7.00	Call		2209.00000	4057	0.87	0.00	0.00
R152 On 05/05/2005 Bond Future	7.00	Put		2209.00000	16	0.87	0.00	0.00
R152 On 04/08/2005 Bond Future			6.20500	6.57100		0.69	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		6627.00000	8562	0.69	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		6627.00000	26	0.69	0.00	0.00
R152 On 03/11/2005 Bond Future			6.03300	6.47200		0.44	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		1904.00000	2751	0.44	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1904.00000	508	0.44	0.00	0.00
R153 On 05/05/2005 Bond Future			7.69900	7.80100		5.41	0.00	1.00
R153 On 05/05/2005 Bond Future	7.75	Call		5227.00000	7156	5.41	0.00	0.00
R153 On 05/05/2005 Bond Future	7.75	Put		5227.00000	4665	5.41	0.00	0.00
R153 On 04/08/2005 Bond Future			7.73800	7.84400		5.27	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Call		12871.00000	14859	5.27	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		12871.00000	14299	5.27	0.00	0.00
R153 On 03/11/2005 Bond Future			7.82500	7.92000		5.34	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		16124.00000	17714	5.34	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		16124.00000	21051	5.34	0.00	0.00
R157 On 05/05/2005 Bond Future			8.12900	8.27100		8.12	0.00	0.00
R157 On 05/05/2005 Bond Future	8.00	Call		2848.00000	5191	8.12	0.00	0.00
R157 On 05/05/2005 Bond Future	8.00	Put		2848.00000	16341	8.12	0.00	0.00
R157 On 04/08/2005 Bond Future			8.17000	8.31700		7.98	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Call		14094.00000	18101	7.98	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		14094.00000	32480	7.98	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Call		49407.00000	58027	9.30	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		14139.00000	10490	9.30	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Call		64509.00000	74140	9.60	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		9456.00000	6818	9.60	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Call		80664.00000	91073	9.90	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Put		6235.00000	4375	9.90	0.00	0.00
R157 On 03/11/2005 Bond Future			8.24000	8.38100		8.22	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		20551.00000	24402	8.22	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		20551.00000	44243	8.22	0.00	0.00
R186 On 05/05/2005 Bond Future			7.52300	7.66400		16.52	0.00	0.00
R186 On 05/05/2005 Bond Future			7.52300	7.66400		16.52	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Call		4143.00000	6459	16.52	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Call		4143.00000	6459	16.52	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		4143.00000	43052	16.52	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Put		4143.00000	43052	16.52	0.00	0.00
R186 On 04/08/2005 Bond Future			7.53500	7.67900		17.05	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		27105.00000	33086	17.05	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		27105.00000	71008	17.05	0.00	0.00
R186 On 03/11/2005 Bond Future			7.56100	7.70200		16.90	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		42984.00000	49516	16.90	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		42984.00000	90552	16.90	0.00	0.00
R194 On 05/05/2005 Bond Future			7.28600	7.39300		3.59	0.00	0.00
R194 On 05/05/2005 Bond Future	7.50	Call		5248.00000	6839	3.59	0.00	0.00
R194 On 05/05/2005 Bond Future	7.50	Put		5248.00000	1280	3.59	0.00	0.00
R194 On 04/08/2005 Bond Future			7.30600	7.42200		3.42	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		9410.00000	10713	3.42	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		9410.00000	6100	3.42	0.00	0.00
R194 On 03/11/2005 Bond Future			7.41000	7.50700		3.34	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		10689.00000	11540	3.34	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		10689.00000	9597	3.34	0.00	0.00
R201 On 05/05/2005 Bond Future			8.13000	8.26600		8.20	0.00	0.00
R201 On 05/05/2005 Bond Future	8.00	Call		2256.00000	3995	8.20	0.00	0.00
R201 On 05/05/2005 Bond Future	8.00	Put		2256.00000	12832	8.20	0.00	0.00
R201 On 04/08/2005 Bond Future			8.17200	8.31300		8.41	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		11078.00000	14062	8.41	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		11078.00000	25521	8.41	0.00	0.00
R201 On 03/11/2005 Bond Future			8.23800	8.37400		8.27	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		16209.00000	19100	8.27	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		16209.00000	34621	8.27	0.00	0.00
R203 On 05/05/2005 Bond Future			8.11200	8.25400		10.45	0.00	0.00
R203 On 05/05/2005 Bond Future	8.00	Call		3147.00000	5516	10.45	0.00	0.00
R203 On 05/05/2005 Bond Future	8.00	Put		3147.00000	14267	10.45	0.00	0.00
R203 On 04/08/2005 Bond Future			8.14500	8.29000		10.32	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		14394.00000	18262	10.32	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		14394.00000	29432	10.32	0.00	0.00
R203 On 03/11/2005 Bond Future			8.20000	8.34100		10.58	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		21070.00000	24886	10.58	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		21070.00000	40060	10.58	0.00	0.00

Total for Derivatives:							0.00	6.00
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Contract Details

Strike

Call/
Put

MTM Yield

Previous
MTM

Premium on
Option

Volatility

Traded Value

Open Interest

Grand Total:

0.00

6.00