



Daily MTM Report

Daily summary for 20/04/2005

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			6.73500	6.77200			0.00	0.00
R153 On 31/08/2010 Bond			7.67500	7.68500			0.00	0.00
R157 On 15/09/2015 Bond			8.11500	8.12000			0.00	0.00
R186 On 21/12/2026 Bond			7.51000	7.52000			0.00	0.00
R194 On 28/02/2008 Bond			7.30500	7.28500			0.00	0.00
R201 On 21/12/2014 Bond			8.11500	8.12000			0.00	0.00
R203 On 15/09/2017 Bond			8.10500	8.11000			0.00	0.00
Total for j-Bonds:							0.00	0.00

Derivatives

GOVI On 05/05/2005 jGovi			218.68500	218.74900		12.16	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		16307.00000	15635	12.16	0.00	0.00
GOVI On 05/05/2005 jGovi	220.00	Put		16307.00000	28785	12.16	0.00	0.00
GOVI On 04/08/2005 jGovi			222.51500	222.57000		6.86	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Call		26254.00000	26031	6.86	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		26254.00000	40881	6.86	0.00	0.00
GOVI On 03/11/2005 jGovi			226.23200	226.49400		6.68	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		36498.00000	36185	6.68	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		36498.00000	53865	6.68	0.00	0.00
J152 On 28/02/2006 jSwap			7.04633	7.08379		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.93941	7.94903		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.24953	8.26256		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.90771	7.92709		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.48301	7.47295		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.21604	8.23745		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.21284	8.22758		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.00000	7.00000		0.00	0.00	0.00
JFRA On 05/05/2005 jFra			7.03600	7.04400		0.26	0.00	0.00
JFRA On 05/05/2005 jFra	7.25	Call		56.00000	46	0.26	0.00	0.00
JFRA On 05/05/2005 jFra	7.25	Put		56.00000	571	0.26	0.00	0.00
JFRA On 04/08/2005 jFra			6.69200	6.77400		0.29	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Call		215.00000	164	0.29	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		215.00000	1533	0.29	0.00	0.00
JFRA On 03/11/2005 jFra			6.75000	6.81000		0.37	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		638.00000	570	0.37	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		638.00000	1796	0.37	0.00	0.00
JFRA On 02/02/2006 jFra			6.88400	6.92800		0.42	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		1137.00000	1066	0.42	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1137.00000	1963	0.42	0.00	0.00
JFRA On 04/05/2006 jFra			7.09300	7.14200		0.43	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1938.00000	1848	0.43	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1938.00000	1620	0.43	0.00	0.00
JFRA On 03/08/2006 jFra			7.29900	7.36300		0.43	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2433.00000	2316	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		2433.00000	1584	0.43	0.00	0.00
JFRA On 02/11/2006 jFra			7.56100	7.60400		0.42	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2942.00000	2848	0.42	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		2942.00000	1476	0.42	0.00	0.00
JN02 On 05/05/2005 jNote			7.13900	7.16700		2.67	0.00	0.00
JN02 On 05/05/2005 jNote	7.50	Call		403.00000	288	2.67	0.00	0.00
JN02 On 05/05/2005 jNote	7.50	Put		403.00000	6956	2.67	0.00	0.00
JN02 On 04/08/2005 jNote			7.24500	7.26400		2.95	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		4508.00000	4270	2.95	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		4508.00000	8978	2.95	0.00	0.00
JN02 On 03/11/2005 jNote			7.42500	7.41300		3.15	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		8563.00000	8564	3.15	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		8563.00000	9946	3.15	0.00	0.00
JN05 On 05/05/2005 jNote			7.82800	7.83300		6.13	0.00	0.00
JN05 On 05/05/2005 jNote	8.00	Call		2447.00000	2201	6.13	0.00	0.00
JN05 On 05/05/2005 jNote	8.00	Put		2447.00000	9323	6.13	0.00	0.00
JN05 On 04/08/2005 jNote			7.91000	7.91900		6.32	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		12228.00000	11841	6.32	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		12228.00000	15561	6.32	0.00	0.00
JN05 On 03/11/2005 jNote			8.01700	8.02400		6.42	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		19562.00000	19171	6.42	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		19562.00000	18473	6.42	0.00	0.00
JN10 On 05/05/2005 jNote			8.16900	8.18600		9.46	0.00	0.00
JN10 On 05/05/2005 jNote	8.00	Call		15878.00000	14764	9.46	0.00	0.00
JN10 On 05/05/2005 jNote	8.00	Put		15878.00000	3178	9.46	0.00	0.00
JN10 On 04/08/2005 jNote			8.21300	8.22800		9.77	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		29832.00000	28932	9.77	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		29832.00000	14370	9.77	0.00	0.00
JN10 On 03/11/2005 jNote			8.26800	8.27800		10.02	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		39872.00000	39113	10.02	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		39872.00000	20861	10.02	0.00	0.00
JROD On 29/04/2005 jRod			7.14800	7.14900		0.00	0.00	0.00
JROD On 31/05/2005 jRod			7.06500	7.07100		0.00	0.00	0.00
JROD On 30/06/2005 jRod			7.00800	7.01200		0.00	0.00	0.00
JROD On 29/07/2005 jRod			7.08700	7.09000		0.00	0.00	0.00
JROD On 31/08/2005 jRod			7.05900	7.07300		0.00	0.00	0.00
JROD On 30/09/2005 jRod			7.01700	7.05000		0.00	0.00	0.00
JROD On 31/10/2005 jRod			7.05600	7.09400		0.00	0.00	0.00
JROD On 30/11/2005 jRod			7.02900	7.08200		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.99600	7.06500		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			7.02800	7.09100		0.00	0.00	0.00
JROD On 28/02/2006 jRod			7.00400	7.08000		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.97400	7.06700		0.00	0.00	0.00
R152 On 05/05/2005 Bond Future			6.72200	6.75900		0.87	0.00	0.00
R152 On 05/05/2005 Bond Future	7.00	Call		2097.00000	2332	0.87	0.00	0.00
R152 On 05/05/2005 Bond Future	7.00	Put		2097.00000	106	0.87	0.00	0.00
R152 On 04/08/2005 Bond Future			6.52300	6.57700		0.70	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		6574.00000	6850	0.70	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		6574.00000	82	0.70	0.00	0.00
R152 On 03/11/2005 Bond Future			6.39500	6.46500		0.45	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		1876.00000	1987	0.45	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1876.00000	878	0.45	0.00	0.00
R153 On 05/05/2005 Bond Future			7.68200	7.69400		5.60	0.00	1.00
R153 On 05/05/2005 Bond Future	7.75	Call		7386.00000	7483	5.60	0.00	0.00
R153 On 05/05/2005 Bond Future	7.75	Put		7386.00000	4160	5.60	0.00	0.00
R153 On 04/08/2005 Bond Future			7.71700	7.73000		5.48	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Call		15729.00000	15789	5.48	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		15729.00000	14248	5.48	0.00	0.00
R153 On 03/11/2005 Bond Future			7.78600	7.79600		5.57	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		19350.00000	19288	5.57	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		19350.00000	20891	5.57	0.00	0.00
R157 On 05/05/2005 Bond Future			8.12200	8.12900		8.51	0.00	0.00
R157 On 05/05/2005 Bond Future	8.00	Call		5433.00000	5252	8.51	0.00	0.00
R157 On 05/05/2005 Bond Future	8.00	Put		5433.00000	15800	8.51	0.00	0.00
R157 On 04/08/2005 Bond Future			8.16200	8.16900		8.40	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Call		19546.00000	19416	8.40	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		19546.00000	33124	8.40	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Call		57987.00000	58331	9.30	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		10366.00000	10122	9.30	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Call		74124.00000	74529	9.60	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		6718.00000	6535	9.60	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Call		91079.00000	91533	9.90	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Put		4297.00000	4163	9.90	0.00	0.00
R157 On 03/11/2005 Bond Future			8.22000	8.22600		8.67	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		26957.00000	26744	8.67	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		26957.00000	44947	8.67	0.00	0.00
R186 On 05/05/2005 Bond Future			7.51300	7.52300		17.72	0.00	0.00
R186 On 05/05/2005 Bond Future			7.51300	7.52300		17.72	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Call		7224.00000	6880	17.72	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Call		7224.00000	6880	17.72	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		7224.00000	42159	17.72	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Put		7224.00000	42159	17.72	0.00	0.00
R186 On 04/08/2005 Bond Future			7.52300	7.53400		18.30	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		36957.00000	36738	18.30	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		36957.00000	73096	18.30	0.00	0.00
R186 On 03/11/2005 Bond Future			7.54300	7.55300		18.16	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		55529.00000	55111	18.16	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		55529.00000	93825	18.16	0.00	0.00
R194 On 05/05/2005 Bond Future			7.31000	7.29100		3.62	0.00	0.00
R194 On 05/05/2005 Bond Future	7.50	Call		6708.00000	6233	3.62	0.00	0.00
R194 On 05/05/2005 Bond Future	7.50	Put		6708.00000	1300	3.62	0.00	0.00
R194 On 04/08/2005 Bond Future			7.32900	7.30700		3.49	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		10860.00000	10465	3.49	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		10860.00000	6400	3.49	0.00	0.00
R194 On 03/11/2005 Bond Future			7.40500	7.37600		3.42	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		12215.00000	11786	3.42	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		12215.00000	9735	3.42	0.00	0.00
R201 On 05/05/2005 Bond Future			8.12300	8.12900		8.58	0.00	0.00
R201 On 05/05/2005 Bond Future	8.00	Call		4199.00000	4036	8.58	0.00	0.00
R201 On 05/05/2005 Bond Future	8.00	Put		4199.00000	12399	8.58	0.00	0.00
R201 On 04/08/2005 Bond Future			8.16300	8.17000		8.82	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		15158.00000	15035	8.82	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		15158.00000	25898	8.82	0.00	0.00
R201 On 03/11/2005 Bond Future			8.21900	8.22400		8.68	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		20947.00000	20753	8.68	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		20947.00000	35046	8.68	0.00	0.00
R203 On 05/05/2005 Bond Future			8.11100	8.11700		11.14	0.00	0.00
R203 On 05/05/2005 Bond Future	8.00	Call		5767.00000	5558	11.14	0.00	0.00
R203 On 05/05/2005 Bond Future	8.00	Put		5767.00000	14230	11.14	0.00	0.00
R203 On 04/08/2005 Bond Future			8.14300	8.14900		11.01	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		19836.00000	19661	11.01	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		19836.00000	30678	11.01	0.00	0.00
R203 On 03/11/2005 Bond Future			8.18900	8.19500		11.33	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		27516.00000	27293	11.33	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		27516.00000	41641	11.33	0.00	0.00
Total for Derivatives:							0.00	6.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
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Grand Total:							0.00	6.00
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