



# Daily MTM Report

Daily summary for 22/04/2005

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			6.69600	6.73700			0.00	0.00
R153 On 31/08/2010 Bond			7.76000	7.73000			0.00	0.00
R157 On 15/09/2015 Bond			8.24500	8.20500			0.00	0.00
R186 On 21/12/2026 Bond			7.65500	7.62000			0.00	0.00
R194 On 28/02/2008 Bond			7.35500	7.34000			0.00	0.00
R201 On 21/12/2014 Bond			8.24500	8.20500			0.00	0.00
R203 On 15/09/2017 Bond			8.24000	8.20000			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			217.43500	217.80200		12.50	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		12017.00000	10248	12.50	0.00	0.00
GOVI On 05/05/2005 jGovi	220.00	Put		12017.00000	35898	12.50	0.00	0.00
GOVI On 04/08/2005 jGovi			221.21700	221.60300		6.95	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Call		22283.00000	20860	6.95	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		22283.00000	48690	6.95	0.00	0.00
GOVI On 03/11/2005 jGovi			224.88600	225.29800		6.77	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		32348.00000	30855	6.77	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		32348.00000	61995	6.77	0.00	0.00
J152 On 28/02/2006 jSwap			7.06579	7.05603		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.06370	7.98198		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.39161	8.33403		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.00038	7.95403		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.58358	7.52421		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.35138	8.28899		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.34757	8.28671		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			6.96100	0.00000		0.00	0.00	0.00
JFRA On 05/05/2005 jFra			6.99200	7.01500		0.26	0.00	0.00
JFRA On 05/05/2005 jFra	7.25	Call		33.00000	23	0.26	0.00	0.00
JFRA On 05/05/2005 jFra	7.25	Put		33.00000	656	0.26	0.00	0.00
JFRA On 04/08/2005 jFra			6.73700	6.72100		0.28	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Call		173.00000	173	0.28	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		173.00000	1431	0.28	0.00	0.00
JFRA On 03/11/2005 jFra			6.79900	6.77500		0.36	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		585.00000	599	0.36	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		585.00000	1705	0.36	0.00	0.00
JFRA On 02/02/2006 jFra			6.97600	6.94200		0.42	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		1132.00000	1169	0.42	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1132.00000	1840	0.42	0.00	0.00
JFRA On 04/05/2006 jFra			7.23000	7.17900		0.43	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1973.00000	2055	0.43	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1973.00000	1492	0.43	0.00	0.00
JFRA On 03/08/2006 jFra			7.46500	7.39700		0.44	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2473.00000	2590	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		2473.00000	1452	0.44	0.00	0.00
JFRA On 02/11/2006 jFra			7.72100	7.65100		0.43	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		3009.00000	3137	0.43	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		3009.00000	1374	0.43	0.00	0.00
JN02 On 05/05/2005 jNote			7.22100	7.18300		2.69	0.00	0.00
JN02 On 05/05/2005 jNote	7.50	Call		352.00000	412	2.69	0.00	0.00
JN02 On 05/05/2005 jNote	7.50	Put		352.00000	5562	2.69	0.00	0.00
JN02 On 04/08/2005 jNote			7.35500	7.30000		2.98	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		4662.00000	5111	2.98	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		4662.00000	7785	2.98	0.00	0.00
JN02 On 03/11/2005 jNote			7.54600	7.47800		3.20	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		9044.00000	9751	3.20	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		9044.00000	8904	3.20	0.00	0.00
JN05 On 05/05/2005 jNote			7.95500	7.87000		6.23	0.00	0.00
JN05 On 05/05/2005 jNote	8.00	Call		2584.00000	3820	6.23	0.00	0.00
JN05 On 05/05/2005 jNote	8.00	Put		2584.00000	5679	6.23	0.00	0.00
JN05 On 04/08/2005 jNote			8.04700	7.95700		6.43	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		12693.00000	14663	6.43	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		12693.00000	12729	6.43	0.00	0.00
JN05 On 03/11/2005 jNote			8.15700	8.06500		6.56	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		20189.00000	22453	6.56	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		20189.00000	16012	6.56	0.00	0.00
JN10 On 05/05/2005 jNote			8.31000	8.25100		9.62	0.00	0.00
JN10 On 05/05/2005 jNote	8.00	Call		18931.00000	22192	9.62	0.00	0.00
JN10 On 05/05/2005 jNote	8.00	Put		18931.00000	1055	9.62	0.00	0.00
JN10 On 04/08/2005 jNote			8.36200	8.30100		9.92	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		32687.00000	35419	9.92	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		32687.00000	10819	9.92	0.00	0.00
JN10 On 03/11/2005 jNote			8.42200	8.36000		10.18	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		42971.00000	45725	10.18	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		42971.00000	17166	10.18	0.00	0.00
JROD On 29/04/2005 jRod			7.14600	7.14800		0.00	0.00	0.00
JROD On 31/05/2005 jRod			7.05300	7.06500		0.00	0.00	0.00
JROD On 30/06/2005 jRod			6.98100	7.00200		0.00	0.00	0.00
JROD On 29/07/2005 jRod			7.06000	7.07200		0.00	0.00	0.00
JROD On 31/08/2005 jRod			7.00700	7.02100		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.93600	6.95300		0.00	0.00	0.00
JROD On 31/10/2005 jRod			6.98200	6.99700		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.94100	6.96000		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.89700	6.92000		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			6.94900	6.97100		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.92400	6.94900		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.89200	6.92100		0.00	0.00	0.00
R152 On 05/05/2005 Bond Future			6.68500	6.72500		0.84	0.00	0.00
R152 On 05/05/2005 Bond Future	7.00	Call		2296.00000	2574	0.84	0.00	0.00
R152 On 05/05/2005 Bond Future	7.00	Put		2296.00000	51	0.84	0.00	0.00
R152 On 04/08/2005 Bond Future			6.49200	6.54100		0.69	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		6750.00000	7003	0.69	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		6750.00000	63	0.69	0.00	0.00
R152 On 03/11/2005 Bond Future			6.37700	6.43500		0.44	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		1906.00000	1999	0.44	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1906.00000	833	0.44	0.00	0.00
R153 On 05/05/2005 Bond Future			7.76600	7.73700		5.67	0.00	1.00
R153 On 05/05/2005 Bond Future	7.75	Call		5807.00000	4948	5.67	0.00	0.00
R153 On 05/05/2005 Bond Future	7.75	Put		5807.00000	5728	5.67	0.00	0.00
R153 On 04/08/2005 Bond Future			7.81100	7.77800		5.55	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Call		14324.00000	13653	5.55	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		14324.00000	16495	5.55	0.00	0.00
R153 On 03/11/2005 Bond Future			7.88800	7.85100		5.65	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		17897.00000	17320	5.65	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		17897.00000	23451	5.65	0.00	0.00
R157 On 05/05/2005 Bond Future			8.25200	8.21200		8.66	0.00	0.00
R157 On 05/05/2005 Bond Future	8.00	Call		2925.00000	2069	8.66	0.00	0.00
R157 On 05/05/2005 Bond Future	8.00	Put		2925.00000	23735	8.66	0.00	0.00
R157 On 05/05/2005 Bond Future	7.75	Call		0.00000	250	8.66	0.00	0.00
R157 On 05/05/2005 Bond Future	7.75	Put		0.00000	43881	8.66	0.00	0.00
R157 On 04/08/2005 Bond Future			8.29900	8.25700		8.55	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Call		26837.00000	24975	9.00	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Put		27421.00000	29054	9.00	0.00	200.00
R157 On 04/08/2005 Bond Future	8.00	Call		16933.00000	15550	8.69	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		38593.00000	40705	8.69	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Call		53177.00000	50566	9.65	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		12920.00000	13804	9.65	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Call		68567.00000	65688	9.92	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		8525.00000	9141	9.92	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Call		84947.00000	81868	10.19	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Put		5529.00000	5945	10.19	0.00	0.00
R157 On 04/08/2005 Bond Future	7.75	Call		9700.00000	8732	8.41	0.00	0.00
R157 On 04/08/2005 Bond Future	7.75	Put		52887.00000	55414	8.41	0.00	0.00
R157 On 03/11/2005 Bond Future			8.36500	8.32000		8.82	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		23608.00000	22345	8.82	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 03/11/2005 Bond Future	8.00	Put		23608.00000	52365	8.82	0.00	0.00
R186 On 05/05/2005 Bond Future			7.65800	7.62300		17.90	0.00	0.00
R186 On 05/05/2005 Bond Future			7.65800	7.62300		17.90	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Call		3711.00000	2729	17.90	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Call		3711.00000	2729	17.90	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Put		3711.00000	56858	17.90	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Put		3711.00000	56858	17.90	0.00	0.00
R186 On 04/08/2005 Bond Future			7.67300	7.63700		18.51	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		31155.00000	29419	18.51	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		31155.00000	85120	18.51	0.00	0.00
R186 On 03/11/2005 Bond Future			7.69800	7.66000		18.37	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		49081.00000	47216	18.37	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		49081.00000	105727	18.37	0.00	0.00
R194 On 05/05/2005 Bond Future			7.36000	7.34600		3.64	0.00	0.00
R194 On 05/05/2005 Bond Future	7.50	Call		5473.00000	5133	3.64	0.00	0.00
R194 On 05/05/2005 Bond Future	7.50	Put		5473.00000	1501	3.64	0.00	0.00
R194 On 04/08/2005 Bond Future			7.39000	7.37100		3.52	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		9876.00000	9626	3.52	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		9876.00000	7013	3.52	0.00	0.00
R194 On 03/11/2005 Bond Future			7.47900	7.45300		3.45	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		11243.00000	10998	3.45	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		11243.00000	10545	3.45	0.00	0.00
R201 On 05/05/2005 Bond Future			8.25200	8.21300		8.73	0.00	0.00
R201 On 05/05/2005 Bond Future	8.00	Call		2232.00000	1583	8.73	0.00	0.00
R201 On 05/05/2005 Bond Future	8.00	Put		2232.00000	18625	8.73	0.00	0.00
R201 On 04/08/2005 Bond Future			8.30000	8.25800		8.98	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		12660.00000	11702	8.98	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		12660.00000	31583	8.98	0.00	0.00
R201 On 03/11/2005 Bond Future			8.36200	8.31800		8.85	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		18362.00000	17430	8.85	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		18362.00000	40920	8.85	0.00	0.00
R203 On 05/05/2005 Bond Future			8.24500	8.20600		11.32	0.00	0.00
R203 On 05/05/2005 Bond Future	8.00	Call		3171.00000	2316	11.32	0.00	0.00
R203 On 05/05/2005 Bond Future	8.00	Put		3171.00000	21325	11.32	0.00	0.00
R203 On 04/08/2005 Bond Future			8.28300	8.24200		11.21	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		16682.00000	15523	11.21	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		16682.00000	37171	11.21	0.00	0.00
R203 On 03/11/2005 Bond Future			8.33600	8.29200		11.53	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		24259.00000	23047	11.53	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		24259.00000	48367	11.53	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
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<b>Total for Derivatives:</b>							<b>0.00</b>	<b>206.00</b>
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<b>Grand Total:</b>							<b>0.00</b>	<b>206.00</b>
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