



Daily MTM Report

Daily summary for 04/05/2005

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			6.72200	6.75600			0.00	0.00
R153 On 31/08/2010 Bond			7.78500	7.90500			0.00	0.00
R157 On 15/09/2015 Bond			8.25000	8.37000			0.00	0.00
R186 On 21/12/2026 Bond			7.68500	7.80000			0.00	0.00
R194 On 28/02/2008 Bond			7.38500	7.50000			0.00	0.00
R201 On 21/12/2014 Bond			8.26500	8.38500			0.00	0.00
R203 On 15/09/2017 Bond			8.26500	8.38000			0.00	0.00
Total for j-Bonds:							0.00	0.00

Derivatives

GOVI On 05/05/2005 jGovi			217.26800	215.97400		6.88	0.00	10.00
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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		161.00000	1	6.88	0.00	0.00
GOVI On 05/05/2005 jGovi	220.00	Put		40421.00000	27321	6.88	0.00	0.00
GOVI On 04/08/2005 jGovi			221.03300	219.71800		6.77	0.00	17.00
GOVI On 04/08/2005 jGovi	224.00	Call		13667.00000	17632	6.77	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		56487.00000	47302	6.77	0.00	0.00
GOVI On 03/11/2005 jGovi			224.73000	223.40000		6.60	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		23304.00000	27861	6.60	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		69304.00000	60561	6.60	0.00	0.00
J152 On 28/02/2006 jSwap			7.06771	7.09203		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.11792	8.22281		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.40800	8.53852		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.04472	8.16534		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.57810	7.68388		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.37168	8.49146		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.37736	8.51166		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			6.95000	6.95000		0.00	0.00	0.00
JFRA On 05/05/2005 jFra			6.95200	6.95500		0.24	0.00	0.00
JFRA On 05/05/2005 jFra	7.25	Call		0.00000	0	0.24	0.00	0.00
JFRA On 05/05/2005 jFra	7.25	Put		724.00000	731	0.24	0.00	0.00
JFRA On 04/08/2005 jFra			6.78800	6.81400		0.26	0.00	500.00
JFRA On 04/08/2005 jFra	7.25	Call		161.00000	141	0.26	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		1230.00000	1273	0.26	0.00	0.00
JFRA On 03/11/2005 jFra			6.77300	6.81600		0.34	0.00	500.00
JFRA On 03/11/2005 jFra	7.25	Call		544.00000	495	0.34	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1608.00000	1664	0.34	0.00	0.00
JFRA On 02/02/2006 jFra			6.92300	7.04900		0.41	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		1201.00000	1050	0.41	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1694.00000	1851	0.41	0.00	0.00
JFRA On 04/05/2006 jFra			7.16000	7.30100		0.42	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		2107.00000	1890	0.42	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1370.00000	1498	0.42	0.00	0.00
JFRA On 03/08/2006 jFra			7.40400	7.55300		0.43	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2683.00000	2438	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		1330.00000	1449	0.43	0.00	0.00
JFRA On 02/11/2006 jFra			7.65300	7.80100		0.43	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		3237.00000	2975	0.43	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1278.00000	1377	0.43	0.00	0.00
JFRA On 01/02/2007 jFra			7.92500	8.10100		0.42	250.00	250.00
JFRA On 01/02/2007 jFra	7.50	Call		3077.00000	2788	0.42	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1609.00000	1748	0.42	0.00	0.00
JFRA On 03/05/2007 jFra			8.11800	8.29700		0.49	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		3888.00000	3581	0.49	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1940.00000	2071	0.49	0.00	0.00
JFRA On 02/08/2007 jFra			8.32200	8.49600		0.54	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4662.00000	4329	0.54	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2230.00000	2321	0.54	0.00	0.00
JFRA On 01/11/2007 jFra			8.42900	8.60000		0.55	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		5156.00000	4829	0.55	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2269.00000	2391	0.55	0.00	0.00
JN02 On 05/05/2005 jNote			7.18200	7.28100		2.57	0.00	0.00
JN02 On 05/05/2005 jNote	7.50	Call		13.00000	0	2.57	0.00	0.00
JN02 On 05/05/2005 jNote	7.50	Put		4050.00000	5863	2.57	0.00	0.00
JN02 On 04/08/2005 jNote			7.32300	7.44400		2.88	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		5390.00000	4285	2.88	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		6422.00000	7551	2.88	0.00	0.00
JN02 On 03/11/2005 jNote			7.51200	7.65200		3.10	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		10371.00000	8875	3.10	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		7576.00000	8654	3.10	0.00	0.00
JN05 On 05/05/2005 jNote			8.00200	8.11300		6.03	0.00	0.00
JN05 On 05/05/2005 jNote	8.00	Call		5005.00000	1301	6.03	0.00	0.00
JN05 On 05/05/2005 jNote	8.00	Put		355.00000	1220	6.03	0.00	0.00
JN05 On 04/08/2005 jNote			8.10500	8.21900		6.25	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		17674.00000	14769	6.25	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		8687.00000	10449	6.25	0.00	0.00
JN05 On 03/11/2005 jNote			8.22100	8.33700		6.39	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		25938.00000	22872	6.39	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		12160.00000	13809	6.39	0.00	0.00
JN10 On 05/05/2005 jNote			8.32600	8.45300		9.34	0.00	0.00
JN10 On 05/05/2005 jNote	8.00	Call		30695.00000	22198	9.34	0.00	0.00
JN10 On 05/05/2005 jNote	8.00	Put		0.00000	0	9.34	0.00	0.00
JN10 On 04/08/2005 jNote			8.37900	8.51300		9.66	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		41280.00000	34648	9.66	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		6651.00000	8931	9.66	0.00	0.00
JN10 On 03/11/2005 jNote			8.43800	8.57900		9.94	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JN10 On 03/11/2005 jNote	8.00	Call		51437.00000	44934	9.94	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		12521.00000	15333	9.94	0.00	0.00
JROD On 31/05/2005 jRod			7.02100	7.02600		0.00	0.00	0.00
JROD On 30/06/2005 jRod			6.94200	6.94800		0.00	0.00	0.00
JROD On 29/07/2005 jRod			6.93900	6.94200		0.00	0.00	0.00
JROD On 31/08/2005 jRod			6.99100	6.99200		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.92300	6.92400		0.00	0.00	0.00
JROD On 31/10/2005 jRod			6.89300	6.89600		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.93500	6.93800		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.89300	6.89700		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.88600	6.88900		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.92800	6.93000		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.90300	6.90400		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.89600	6.89700		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.92700	6.92800		0.00	0.00	0.00
R152 On 05/05/2005 Bond Future			6.72100	6.75400		0.78	0.00	0.00
R152 On 05/05/2005 Bond Future	7.00	Call		1970.00000	2234	0.78	0.00	0.00
R152 On 05/05/2005 Bond Future	7.00	Put		0.00000	0	0.78	0.00	0.00
R152 On 04/08/2005 Bond Future			6.55300	6.60100		0.65	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		6389.00000	6641	0.65	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		54.00000	40	0.65	0.00	0.00
R152 On 03/11/2005 Bond Future			6.44000	6.51400		0.42	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		1662.00000	1783	0.42	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		925.00000	814	0.42	0.00	0.00
R153 On 05/05/2005 Bond Future			7.78600	7.90800		5.48	0.00	1.00
R153 On 05/05/2005 Bond Future	7.75	Call		152.00000	719	5.48	0.00	0.00
R153 On 05/05/2005 Bond Future	7.75	Put		7830.00000	2474	5.48	0.00	0.00
R153 On 04/08/2005 Bond Future			7.83200	7.96200		5.38	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Call		9605.00000	11877	5.38	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		19446.00000	15695	5.38	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Call		21444.00000	25302	5.38	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Put		8238.00000	6074	5.38	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Call		38364.00000	43472	5.38	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Put		2668.00000	1753	5.38	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Call		48096.00000	53595	5.38	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Put		1357.00000	834	5.38	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Call		58286.00000	64035	5.38	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Put		638.00000	365	5.38	0.00	0.00
R153 On 03/11/2005 Bond Future			7.90700	8.04500		5.50	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		13545.00000	15794	5.50	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		26602.00000	22766	5.50	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 05/05/2005 Bond Future			8.25100	8.37300		8.41	0.00	0.00
R157 On 05/05/2005 Bond Future	8.00	Call		0.00000	0	8.41	0.00	0.00
R157 On 05/05/2005 Bond Future	8.00	Put		31904.00000	21581	8.41	0.00	0.00
R157 On 05/05/2005 Bond Future	7.75	Call		0.00000	0	8.41	0.00	0.00
R157 On 05/05/2005 Bond Future	7.75	Put		53869.00000	43546	8.41	0.00	0.00
R157 On 04/08/2005 Bond Future			8.29800	8.42500		9.00	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Call		16238.00000	23415	9.00	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Put		30728.00000	27411	9.00	0.00	200.00
R157 On 04/08/2005 Bond Future	8.00	Call		8743.00000	14137	8.69	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		44309.00000	32209	8.69	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Call		39624.00000	49154	9.65	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		13273.00000	12309	9.65	0.00	400.00
R157 On 04/08/2005 Bond Future	9.00	Call		54421.00000	64499	9.92	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		8285.00000	7869	9.92	0.00	500.00
R157 On 04/08/2005 Bond Future	9.25	Call		68732.00000	80927	10.19	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Put		3220.00000	4921	10.19	0.00	100.00
R157 On 04/08/2005 Bond Future	7.75	Call		4016.00000	7625	8.42	0.00	200.00
R157 On 04/08/2005 Bond Future	7.75	Put		61109.00000	54224	8.42	0.00	0.00
R157 On 03/11/2005 Bond Future			8.36200	8.49400		8.60	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		17169.00000	20610	8.60	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		57584.00000	50388	8.60	0.00	0.00
R186 On 05/05/2005 Bond Future			7.68500	7.80100		17.50	0.00	0.00
R186 On 05/05/2005 Bond Future			7.68500	7.80100		17.50	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Call		0.00000	0	17.50	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Call		0.00000	0	17.50	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Put		72315.00000	57593	17.50	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Put		72315.00000	57593	17.50	0.00	0.00
R186 On 04/08/2005 Bond Future			7.70200	7.82100		18.14	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		20182.00000	24456	18.14	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		94543.00000	83846	18.14	0.00	0.00
R186 On 03/11/2005 Bond Future			7.72600	7.84800		17.99	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		37058.00000	42317	17.99	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		114295.00000	104356	17.99	0.00	0.00
R194 On 05/05/2005 Bond Future			7.38600	7.50300		3.52	0.00	0.00
R194 On 05/05/2005 Bond Future	7.50	Call		1103.00000	3017	3.52	0.00	0.00
R194 On 05/05/2005 Bond Future	7.50	Put		1180.00000	61	3.52	0.00	0.00
R194 On 04/08/2005 Bond Future			7.42000	7.55000		3.41	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		7101.00000	8519	3.41	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		8286.00000	6619	3.41	0.00	0.00
R194 On 03/11/2005 Bond Future			7.50500	7.64900		3.36	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		8816.00000	10104	3.36	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 03/11/2005 Bond Future	7.50	Put		12023.00000	10212	3.36	0.00	0.00
R201 On 05/05/2005 Bond Future			8.26600	8.38800		8.49	0.00	0.00
R201 On 05/05/2005 Bond Future	8.00	Call		0.00000	0	8.49	0.00	0.00
R201 On 05/05/2005 Bond Future	8.00	Put		26089.00000	17978	8.49	0.00	0.00
R201 On 04/08/2005 Bond Future			8.31500	8.44200		8.75	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		7545.00000	9829	8.75	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		36664.00000	30691	8.75	0.00	0.00
R201 On 03/11/2005 Bond Future			8.37600	8.50700		8.62	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		13045.00000	15625	8.62	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		45751.00000	40009	8.62	0.00	0.00
R203 On 05/05/2005 Bond Future			8.26500	8.38200		11.02	0.00	0.00
R203 On 05/05/2005 Bond Future	8.00	Call		0.00000	0	11.02	0.00	0.00
R203 On 05/05/2005 Bond Future	8.00	Put		29430.00000	20540	11.02	0.00	0.00
R203 On 04/08/2005 Bond Future			8.30500	8.42500		10.93	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		10300.00000	13003	10.93	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		42576.00000	36307	10.93	0.00	0.00
R203 On 03/11/2005 Bond Future			8.35600	8.48000		11.27	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		17572.00000	20723	11.27	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		53483.00000	47522	11.27	0.00	0.00

Total for Derivatives:							250.00	2,678.00
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Grand Total:							250.00	2,678.00
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