



Daily MTM Report

Daily summary for 06/04/2005

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			7.28100	7.33300			0.00	0.00
R153 On 31/08/2010 Bond			8.27500	8.37000			0.00	0.00
R157 On 15/09/2015 Bond			8.69500	8.79500			0.00	0.00
R186 On 21/12/2026 Bond			8.05500	8.16000			0.00	0.00
R194 On 28/02/2008 Bond			7.96000	8.07500			0.00	0.00
R201 On 21/12/2014 Bond			8.69000	8.79500			0.00	0.00
R203 On 15/09/2017 Bond			8.68000	8.78500			0.00	0.00
Total for j-Bonds:							0.00	0.00

Derivatives

GOVI On 05/05/2005 jGovi			212.30500	211.21200		11.46	0.00	0.00
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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		3840.00000	4771	11.46	0.00	0.00
GOVI On 05/05/2005 jGovi	220.00	Put		3840.00000	81721	11.46	0.00	0.00
GOVI On 04/08/2005 jGovi			216.33900	215.23100		6.54	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Call		6242.00000	7860	6.54	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		6242.00000	84470	6.54	0.00	0.00
GOVI On 03/11/2005 jGovi			220.20400	219.10600		6.40	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		12937.00000	15190	6.40	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		12937.00000	93150	6.40	0.00	0.00
J152 On 28/02/2006 jSwap			7.59871	7.62316		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.66003	8.73519		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.93027	8.99885		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.50616	8.58515		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.25571	8.34563		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.87236	8.93268		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.88576	8.96011		0.00	0.00	0.00
JBAR On 16/03/2005 jBar				7.59300		0.00	150.00	0.00
JFRA On 05/05/2005 jFra			7.64300	7.65000		0.19	0.00	0.00
JFRA On 05/05/2005 jFra	7.25	Call		986.00000	968	0.19	0.00	0.00
JFRA On 05/05/2005 jFra	7.25	Put		986.00000	7	0.19	0.00	0.00
JFRA On 04/08/2005 jFra			7.40700	7.42500		0.28	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Call		873.00000	840	0.28	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		873.00000	455	0.28	0.00	0.00
JFRA On 03/11/2005 jFra			7.54200	7.59500		0.38	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		1629.00000	1536	0.38	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1629.00000	821	0.38	0.00	0.00
JFRA On 02/02/2006 jFra			7.80600	7.87800		0.42	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		2441.00000	2309	0.42	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		2441.00000	949	0.42	0.00	0.00
JFRA On 04/05/2006 jFra			8.07400	8.14200		0.44	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		3571.00000	3439	0.44	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		3571.00000	814	0.44	0.00	0.00
JFRA On 03/08/2006 jFra			8.33600	8.40400		0.45	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		4224.00000	4089	0.45	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		4224.00000	826	0.45	0.00	0.00
JFRA On 02/11/2006 jFra			8.56300	8.63900		0.46	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		4849.00000	4693	0.46	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		4849.00000	878	0.46	0.00	0.00
JN02 On 05/05/2005 jNote			7.98700	8.04600		2.73	0.00	0.00
JN02 On 05/05/2005 jNote	7.50	Call		10371.00000	9378	2.73	0.00	0.00
JN02 On 05/05/2005 jNote	7.50	Put		10371.00000	460	2.73	0.00	0.00
JN02 On 04/08/2005 jNote			8.12600	8.20600		3.02	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		15218.00000	14051	3.02	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		15218.00000	2602	3.02	0.00	0.00
JN02 On 03/11/2005 jNote			8.31000	8.41100		3.23	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		20265.00000	18838	3.23	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		20265.00000	4056	3.23	0.00	0.00
JN05 On 05/05/2005 jNote			8.58200	8.66300		5.98	0.00	0.00
JN05 On 05/05/2005 jNote	8.00	Call		27288.00000	24219	5.98	0.00	0.00
JN05 On 05/05/2005 jNote	8.00	Put		27288.00000	586	5.98	0.00	0.00
JN05 On 04/08/2005 jNote			8.66700	8.75000		6.16	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		34106.00000	31392	6.16	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		34106.00000	4375	6.16	0.00	0.00
JN05 On 03/11/2005 jNote			8.76900	8.85200		6.28	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		40816.00000	38220	6.28	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		40816.00000	7175	6.28	0.00	0.00
JN10 On 05/05/2005 jNote			8.86100	8.92600		9.10	0.00	0.00
JN10 On 05/05/2005 jNote	8.00	Call		61397.00000	57282	9.10	0.00	0.00
JN10 On 05/05/2005 jNote	8.00	Put		61397.00000	92	9.10	0.00	0.00
JN10 On 04/08/2005 jNote			8.90800	8.97800		9.38	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		67339.00000	63346	9.38	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		67339.00000	3221	9.38	0.00	0.00
JN10 On 03/11/2005 jNote			8.96300	9.03700		9.60	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		74576.00000	70623	9.60	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		74576.00000	7098	9.60	0.00	0.00
JROD On 29/04/2005 jRod			7.26300	7.26400		0.00	0.00	0.00
JROD On 31/05/2005 jRod			7.41100	7.41200		0.00	0.00	0.00
JROD On 30/06/2005 jRod			7.56500	7.56900		0.00	0.00	0.00
JROD On 29/07/2005 jRod			7.45400	7.45700		0.00	0.00	0.00
JROD On 31/08/2005 jRod			7.49400	7.49700		0.00	0.00	0.00
JROD On 30/09/2005 jRod			7.52300	7.52400		0.00	0.00	0.00
JROD On 31/10/2005 jRod			7.44700	7.44700		0.00	0.00	0.00
JROD On 30/11/2005 jRod			7.48200	7.48200		0.00	0.00	0.00
JROD On 30/12/2005 jRod			7.52600	7.52700		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			7.49000	7.49100		0.00	0.00	0.00
JROD On 28/02/2006 jRod			7.52800	7.52900		0.00	0.00	0.00
JROD On 31/03/2006 jRod			7.56400	7.56600		0.00	0.00	0.00
R152 On 05/05/2005 Bond Future			7.24800	7.30400		0.84	0.00	0.00
R152 On 05/05/2005 Bond Future	7.00	Call		243.00000	308	0.84	0.00	0.00
R152 On 05/05/2005 Bond Future	7.00	Put		243.00000	2287	0.84	0.00	0.00
R152 On 04/08/2005 Bond Future			7.01500	7.09100		0.68	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		4093.00000	4417	0.68	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		4093.00000	373	0.68	0.00	0.00
R152 On 03/11/2005 Bond Future			6.90200	6.99200		0.45	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		1096.00000	1196	0.45	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1096.00000	1670	0.45	0.00	0.00
R153 On 05/05/2005 Bond Future			8.28800	8.38700		5.44	0.00	1.00
R153 On 05/05/2005 Bond Future	7.75	Call		481.00000	748	5.44	0.00	0.00
R153 On 05/05/2005 Bond Future	7.75	Put		481.00000	26640	5.44	0.00	0.00
R153 On 04/08/2005 Bond Future			8.32400	8.42900		5.31	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Call		4660.00000	5600	5.31	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		4660.00000	32010	5.31	0.00	0.00
R153 On 03/11/2005 Bond Future			8.40200	8.50900		5.42	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		7813.00000	8861	5.42	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		7813.00000	37482	5.42	0.00	0.00
R157 On 05/05/2005 Bond Future			8.70800	8.81200		8.20	0.00	0.00
R157 On 05/05/2005 Bond Future	8.00	Call		210.00000	366	8.20	0.00	0.00
R157 On 05/05/2005 Bond Future	8.00	Put		210.00000	60064	8.20	0.00	0.00
R157 On 04/08/2005 Bond Future			8.74800	8.85500		8.09	1.00	1.00
R157 On 04/08/2005 Bond Future	8.75	Call		25147.00000	29187	9.30	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		33507.00000	29026	9.30	0.00	100.00
R157 On 04/08/2005 Bond Future	8.00	Call		0.00000	5931	8.09	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		0.00000	67688	8.09	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Call		35918.00000	40856	9.60	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		24493.00000	20910	9.60	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Call		48407.00000	54142	9.90	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Put		17606.00000	14820	9.90	0.00	0.00
R157 On 03/11/2005 Bond Future			8.81200	8.92100		8.35	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		9548.00000	11087	8.35	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		9548.00000	76658	8.35	0.00	0.00
R186 On 05/05/2005 Bond Future			8.05900	8.16600		16.40	0.00	0.00
R186 On 05/05/2005 Bond Future			8.05900	8.16600		16.40	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Call		777.00000	1183	16.40	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Call		777.00000	1183	16.40	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		777.00000	105328	16.40	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Put		777.00000	105328	16.40	0.00	0.00
R186 On 04/08/2005 Bond Future			8.06900	8.17800		17.00	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		12488.00000	14835	17.00	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		12488.00000	119547	17.00	0.00	0.00
R186 On 03/11/2005 Bond Future			8.09100	8.20100		16.85	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		24614.00000	27694	16.85	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		24614.00000	134389	16.85	0.00	0.00
R194 On 05/05/2005 Bond Future			7.97100	8.09200		3.58	0.00	0.00
R194 On 05/05/2005 Bond Future	7.50	Call		447.00000	724	3.58	0.00	0.00
R194 On 05/05/2005 Bond Future	7.50	Put		447.00000	12829	3.58	0.00	0.00
R194 On 04/08/2005 Bond Future			7.99700	8.13000		3.46	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		3300.00000	4038	3.46	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		3300.00000	15741	3.46	0.00	0.00
R194 On 03/11/2005 Bond Future			8.09600	8.23800		3.40	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		4983.00000	5763	3.40	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		4983.00000	18517	3.40	0.00	0.00
R201 On 05/05/2005 Bond Future			8.70400	8.81300		8.32	0.00	0.00
R201 On 05/05/2005 Bond Future	8.00	Call		161.00000	289	8.32	0.00	0.00
R201 On 05/05/2005 Bond Future	8.00	Put		161.00000	47000	8.32	0.00	0.00
R201 On 04/08/2005 Bond Future			8.74500	8.85700		8.58	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		3721.00000	4653	8.58	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		3721.00000	53126	8.58	0.00	0.00
R201 On 03/11/2005 Bond Future			8.80500	8.91900		8.42	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		7476.00000	8722	8.42	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		7476.00000	60033	8.42	0.00	0.00
R203 On 05/05/2005 Bond Future			8.69100	8.79800		10.43	0.00	0.00
R203 On 05/05/2005 Bond Future	8.00	Call		262.00000	452	10.43	0.00	0.00
R203 On 05/05/2005 Bond Future	8.00	Put		262.00000	52848	10.43	0.00	0.00
R203 On 04/08/2005 Bond Future			8.72200	8.83300		10.34	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		4997.00000	6226	10.34	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		4997.00000	60240	10.34	0.00	0.00
R203 On 03/11/2005 Bond Future			8.77300	8.88600		10.63	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		9856.00000	11495	10.63	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		9856.00000	68490	10.63	0.00	0.00
Total for Derivatives:							151.00	102.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
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Grand Total:							151.00	102.00
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