



# Daily MTM Report

Daily summary for 15/04/2005

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			6.77000	7.00000			0.00	0.00
R153 On 31/08/2010 Bond			7.79000	7.96000			0.00	0.00
R157 On 15/09/2015 Bond			8.26000	8.46000			0.00	0.00
R186 On 21/12/2026 Bond			7.66000	7.86000			0.00	0.00
R194 On 28/02/2008 Bond			7.38500	7.56000			0.00	0.00
R201 On 21/12/2014 Bond			8.25500	8.46000			0.00	0.00
R203 On 15/09/2017 Bond			8.24500	8.44500			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			217.14700	215.13900		11.46	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		6782.00000	12043	11.46	0.00	0.00
GOVI On 05/05/2005 jGovi	220.00	Put		6782.00000	39933	11.46	0.00	0.00
GOVI On 04/08/2005 jGovi			220.94000	219.09800		6.56	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Call		13792.00000	19363	6.56	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		13792.00000	49203	6.56	0.00	0.00
GOVI On 03/11/2005 jGovi			224.83600	223.11000		6.35	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		22496.00000	28209	6.35	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		22496.00000	61089	6.35	0.00	0.00
J152 On 28/02/2006 jSwap			7.12807	7.30580		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.11908	8.29193		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.45553	8.63493		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.09709	8.26524		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.62097	7.81800		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.42460	8.58198		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.41348	8.59465		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.00000	7.59300		0.00	0.00	0.00
JFRA On 05/05/2005 jFra			7.03100	7.59100		0.28	0.00	0.00
JFRA On 05/05/2005 jFra	7.25	Call		838.00000	74	0.28	0.00	0.00
JFRA On 05/05/2005 jFra	7.25	Put		838.00000	610	0.28	0.00	0.00
JFRA On 04/08/2005 jFra			6.83400	6.90000		0.31	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Call		358.00000	281	0.31	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		358.00000	1301	0.31	0.00	0.00
JFRA On 03/11/2005 jFra			6.89500	7.07900		0.38	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		957.00000	758	0.38	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		957.00000	1628	0.38	0.00	0.00
JFRA On 02/02/2006 jFra			7.03500	7.20600		0.43	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		1504.00000	1292	0.43	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1504.00000	1819	0.43	0.00	0.00
JFRA On 04/05/2006 jFra			7.28300	7.43800		0.44	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		2436.00000	2184	0.44	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		2436.00000	1491	0.44	0.00	0.00
JFRA On 03/08/2006 jFra			7.50000	7.64800		0.45	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2960.00000	2699	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		2960.00000	1475	0.45	0.00	0.00
JFRA On 02/11/2006 jFra			7.80600	7.88000		0.45	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		3525.00000	3356	0.45	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		3525.00000	1385	0.45	0.00	0.00
JN02 On 05/05/2005 jNote			7.29600	7.47200		2.80	0.00	0.00
JN02 On 05/05/2005 jNote	7.50	Call		2444.00000	1158	2.80	0.00	0.00
JN02 On 05/05/2005 jNote	7.50	Put		2444.00000	4921	2.80	0.00	0.00
JN02 On 04/08/2005 jNote			7.42000	7.56100		3.06	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		7436.00000	6021	3.06	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		7436.00000	7495	3.06	0.00	0.00
JN02 On 03/11/2005 jNote			7.59700	7.76500		3.20	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		12282.00000	10410	3.20	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		12282.00000	8626	3.20	0.00	0.00
JN05 On 05/05/2005 jNote			8.01000	8.19600		6.02	0.00	0.00
JN05 On 05/05/2005 jNote	8.00	Call		10611.00000	5826	6.02	0.00	0.00
JN05 On 05/05/2005 jNote	8.00	Put		10611.00000	5416	6.02	0.00	0.00
JN05 On 04/08/2005 jNote			8.10400	8.26800		6.19	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		19770.00000	15831	6.19	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		19770.00000	11555	6.19	0.00	0.00
JN05 On 03/11/2005 jNote			8.21500	8.38500		6.26	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		27395.00000	23219	6.26	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		27395.00000	14408	6.26	0.00	0.00
JN10 On 05/05/2005 jNote			8.38000	8.56100		9.17	0.00	0.00
JN10 On 05/05/2005 jNote	8.00	Call		38157.00000	26974	9.17	0.00	0.00
JN10 On 05/05/2005 jNote	8.00	Put		38157.00000	1144	9.17	0.00	0.00
JN10 On 04/08/2005 jNote			8.42800	8.60200		9.42	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		46571.00000	38104	9.42	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		46571.00000	9110	9.42	0.00	0.00
JN10 On 03/11/2005 jNote			8.48400	8.66700		9.62	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		55539.00000	47381	9.62	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		55539.00000	14725	9.62	0.00	0.00
JROD On 29/04/2005 jRod			7.15300	7.24000		0.00	0.00	0.00
JROD On 31/05/2005 jRod			7.08200	7.37100		0.00	0.00	0.00
JROD On 30/06/2005 jRod			7.02400	7.52600		0.00	0.00	0.00
JROD On 29/07/2005 jRod			7.09900	7.44000		0.00	0.00	0.00
JROD On 31/08/2005 jRod			7.08800	7.48700		0.00	0.00	0.00
JROD On 30/09/2005 jRod			7.07200	7.51900		0.00	0.00	0.00
JROD On 31/10/2005 jRod			7.11400	7.44300		0.00	0.00	0.00
JROD On 30/11/2005 jRod			7.10700	7.47600		0.00	0.00	0.00
JROD On 30/12/2005 jRod			7.09400	7.51900		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			7.11700	7.48400		0.00	0.00	0.00
JROD On 28/02/2006 jRod			7.10900	7.52300		0.00	0.00	0.00
JROD On 31/03/2006 jRod			7.09900	7.56100		0.00	0.00	0.00
R152 On 05/05/2005 Bond Future			6.75400	6.95800		0.91	0.00	0.00
R152 On 05/05/2005 Bond Future	7.00	Call		1064.00000	2209	0.91	0.00	0.00
R152 On 05/05/2005 Bond Future	7.00	Put		1064.00000	240	0.91	0.00	0.00
R152 On 04/08/2005 Bond Future			6.57100	6.60000		0.73	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		6488.00000	6627	0.73	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		6488.00000	125	0.73	0.00	0.00
R152 On 03/11/2005 Bond Future			6.47200	6.38300		0.46	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		2066.00000	1904	0.46	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		2066.00000	1035	0.46	0.00	0.00
R153 On 05/05/2005 Bond Future			7.80100	7.96600		5.48	0.00	1.00
R153 On 05/05/2005 Bond Future	7.75	Call		2555.00000	5227	5.48	0.00	0.00
R153 On 05/05/2005 Bond Future	7.75	Put		2555.00000	7712	5.48	0.00	0.00
R153 On 04/08/2005 Bond Future			7.84400	7.98200		5.35	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Call		10208.00000	12871	5.35	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		10208.00000	17246	5.35	0.00	0.00
R153 On 03/11/2005 Bond Future			7.92000	8.05500		5.40	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		13649.00000	16124	5.40	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		13649.00000	23671	5.40	0.00	0.00
R157 On 05/05/2005 Bond Future			8.27100	8.46800		8.23	0.00	0.00
R157 On 05/05/2005 Bond Future	8.00	Call		844.00000	2848	8.23	0.00	0.00
R157 On 05/05/2005 Bond Future	8.00	Put		844.00000	26128	8.23	0.00	0.00
R157 On 04/08/2005 Bond Future			8.31700	8.49900		8.09	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Call		39619.00000	49407	9.30	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		19331.00000	14139	9.30	0.00	100.00
R157 On 04/08/2005 Bond Future	8.00	Call		0.00000	14094	8.09	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		0.00000	40742	8.09	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Call		55359.00000	64509	9.60	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		13286.00000	9456	9.60	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Call		68436.00000	80664	9.90	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Put		8987.00000	6235	9.90	0.00	0.00
R157 On 03/11/2005 Bond Future			8.38100	8.56400		8.32	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		15536.00000	20551	8.32	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		15536.00000	51867	8.32	0.00	0.00
R186 On 05/05/2005 Bond Future			7.66400	7.86200		16.62	0.00	0.00
R186 On 05/05/2005 Bond Future			7.66400	7.86200		16.62	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Call		1510.00000	4143	16.62	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Call		1510.00000	4143	16.62	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		1510.00000	59043	16.62	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Put		1510.00000	59043	16.62	0.00	0.00
R186 On 04/08/2005 Bond Future			7.67900	7.86700		17.15	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		19354.00000	27105	17.15	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		19354.00000	83570	17.15	0.00	0.00
R186 On 03/11/2005 Bond Future			7.70200	7.89100		16.99	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		33653.00000	42984	16.99	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		33653.00000	101999	16.99	0.00	0.00
R194 On 05/05/2005 Bond Future			7.39300	7.56000		3.66	0.00	0.00
R194 On 05/05/2005 Bond Future	7.50	Call		3033.00000	5248	3.66	0.00	0.00
R194 On 05/05/2005 Bond Future	7.50	Put		3033.00000	2474	3.66	0.00	0.00
R194 On 04/08/2005 Bond Future			7.42200	7.54200		3.49	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		8099.00000	9410	3.49	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		8099.00000	7558	3.49	0.00	0.00
R194 On 03/11/2005 Bond Future			7.50700	7.62100		3.39	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		9627.00000	10689	3.39	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		9627.00000	10840	3.39	0.00	0.00
R201 On 05/05/2005 Bond Future			8.26600	8.46900		8.31	0.00	0.00
R201 On 05/05/2005 Bond Future	8.00	Call		644.00000	2256	8.31	0.00	0.00
R201 On 05/05/2005 Bond Future	8.00	Put		644.00000	20234	8.31	0.00	0.00
R201 On 04/08/2005 Bond Future			8.31300	8.50100		8.54	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		7451.00000	11078	8.54	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		7451.00000	31809	8.54	0.00	0.00
R201 On 03/11/2005 Bond Future			8.37400	8.56200		8.38	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		12182.00000	16209	8.38	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		12182.00000	40465	8.38	0.00	0.00
R203 On 05/05/2005 Bond Future			8.25400	8.45100		10.56	0.00	0.00
R203 On 05/05/2005 Bond Future	8.00	Call		979.00000	3147	10.56	0.00	0.00
R203 On 05/05/2005 Bond Future	8.00	Put		979.00000	22845	10.56	0.00	0.00
R203 On 04/08/2005 Bond Future			8.29000	8.47600		10.42	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		9725.00000	14394	10.42	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		9725.00000	36570	10.42	0.00	0.00
R203 On 03/11/2005 Bond Future			8.34100	8.52700		10.69	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		15810.00000	21070	10.69	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		15810.00000	46760	10.69	0.00	0.00

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<b>Total for Derivatives:</b>							<b>0.00</b>	<b>106.00</b>
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Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
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<b>Grand Total:</b>							<b>0.00</b>	<b>106.00</b>
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