



Daily MTM Report

Daily summary for 26/04/2005

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			6.75100	6.77400			0.00	0.00
R153 On 31/08/2010 Bond			7.87000	7.90000			0.00	0.00
R157 On 15/09/2015 Bond			8.36000	8.38500			0.00	0.00
R186 On 21/12/2026 Bond			7.78000	7.79500			0.00	0.00
R194 On 28/02/2008 Bond			7.47000	7.50000			0.00	0.00
R201 On 21/12/2014 Bond			8.36500	8.38500			0.00	0.00
R203 On 15/09/2017 Bond			8.35500	8.38000			0.00	0.00
Total for j-Bonds:							0.00	0.00

Derivatives

GOVI On 05/05/2005 jGovi			216.17900	215.91100		12.56	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		4633.00000	4410	12.56	0.00	0.00
GOVI On 05/05/2005 jGovi	220.00	Put		4633.00000	42620	12.56	0.00	0.00
GOVI On 04/08/2005 jGovi			219.93400	219.66100		6.96	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Call		15422.00000	15901	6.96	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		15422.00000	56561	6.96	0.00	0.00
GOVI On 03/11/2005 jGovi			223.60900	223.34300		6.78	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		25158.00000	25625	6.78	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		25158.00000	69535	6.78	0.00	0.00
J152 On 28/02/2006 jSwap			7.09384	7.09410		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.14472	8.16135		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.48658	8.49456		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.08648	8.10896		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.66922	7.67785		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.44416	8.45131		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.43671	8.45842		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			6.95400	6.95400		0.00	0.00	0.00
JFRA On 05/05/2005 jFra			6.97600	6.97900		0.25	0.00	0.00
JFRA On 05/05/2005 jFra	7.25	Call		10.00000	7	0.25	0.00	0.00
JFRA On 05/05/2005 jFra	7.25	Put		10.00000	678	0.25	0.00	0.00
JFRA On 04/08/2005 jFra			6.79000	6.78600		0.28	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Call		189.00000	181	0.28	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		189.00000	1309	0.28	0.00	0.00
JFRA On 03/11/2005 jFra			6.84800	6.84900		0.36	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		632.00000	620	0.36	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		632.00000	1606	0.36	0.00	0.00
JFRA On 02/02/2006 jFra			7.06000	7.07800		0.42	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		1285.00000	1252	0.42	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1285.00000	1718	0.42	0.00	0.00
JFRA On 04/05/2006 jFra			7.31100	7.33700		0.44	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		2211.00000	2161	0.44	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		2211.00000	1399	0.44	0.00	0.00
JFRA On 03/08/2006 jFra			7.56300	7.58800		0.44	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2795.00000	2747	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		2795.00000	1369	0.44	0.00	0.00
JFRA On 02/11/2006 jFra			7.82000	7.84000		0.44	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		3349.00000	3302	0.44	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		3349.00000	1297	0.44	0.00	0.00
JFRA On 01/02/2007 jFra			8.07600	0.00000		0.44	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		0.00000	3084	0.44	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		0.00000	1676	0.44	0.00	0.00
JFRA On 03/05/2007 jFra			8.26100	0.00000		0.52	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		0.00000	3951	0.52	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		0.00000	2092	0.52	0.00	0.00
JFRA On 02/08/2007 jFra			8.42500	0.00000		0.57	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		0.00000	4651	0.57	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		0.00000	2392	0.57	0.00	0.00
JFRA On 01/11/2007 jFra			8.51800	0.00000		0.57	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		0.00000	5115	0.57	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		0.00000	2442	0.57	0.00	0.00
JN02 On 05/05/2005 jNote			7.28800	7.30200		2.68	0.00	0.00
JN02 On 05/05/2005 jNote	7.50	Call		525.00000	403	2.68	0.00	0.00
JN02 On 05/05/2005 jNote	7.50	Put		525.00000	4310	2.68	0.00	0.00
JN02 On 04/08/2005 jNote			7.44400	7.45600		2.99	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		5924.00000	5734	2.99	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		5924.00000	6766	2.99	0.00	0.00
JN02 On 03/11/2005 jNote			7.64700	7.66000		3.21	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		10894.00000	10660	3.21	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		10894.00000	7956	3.21	0.00	0.00
JN05 On 05/05/2005 jNote			8.04100	8.05500		6.22	0.00	0.00
JN05 On 05/05/2005 jNote	8.00	Call		5366.00000	4793	6.22	0.00	0.00
JN05 On 05/05/2005 jNote	8.00	Put		5366.00000	3106	6.22	0.00	0.00
JN05 On 04/08/2005 jNote			8.13600	8.15400		6.43	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		16961.00000	16365	6.43	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		16961.00000	10779	6.43	0.00	0.00
JN05 On 03/11/2005 jNote			8.24600	8.26800		6.57	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		25040.00000	24321	6.57	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		25040.00000	14252	6.57	0.00	0.00
JN10 On 05/05/2005 jNote			8.40600	8.41200		9.58	0.00	0.00
JN10 On 05/05/2005 jNote	8.00	Call		28209.00000	27757	9.58	0.00	0.00
JN10 On 05/05/2005 jNote	8.00	Put		28209.00000	183	9.58	0.00	0.00
JN10 On 04/08/2005 jNote			8.46100	8.46800		9.90	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		40185.00000	39633	9.90	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		40185.00000	8437	9.90	0.00	0.00
JN10 On 03/11/2005 jNote			8.52100	8.53200		10.17	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		50467.00000	49718	10.17	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		50467.00000	14611	10.17	0.00	0.00
JROD On 29/04/2005 jRod			7.14500	7.14500		0.00	0.00	0.00
JROD On 31/05/2005 jRod			7.04600	7.04900		0.00	0.00	0.00
JROD On 30/06/2005 jRod			6.97100	6.97400		0.00	0.00	0.00
JROD On 29/07/2005 jRod			7.05200	7.05200		0.00	0.00	0.00
JROD On 31/08/2005 jRod			6.99700	6.99700		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.92700	6.92800		0.00	0.00	0.00
JROD On 31/10/2005 jRod			6.97800	6.97700		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.93700	6.93700		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.89500	6.89400		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.94900	6.94800		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.92500	6.92400		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.89500	6.89400		0.00	0.00	0.00
R152 On 05/05/2005 Bond Future			6.74600	6.76700		0.83	0.00	0.00
R152 On 05/05/2005 Bond Future	7.00	Call		1940.00000	2078	0.83	0.00	0.00
R152 On 05/05/2005 Bond Future	7.00	Put		1940.00000	44	0.83	0.00	0.00
R152 On 04/08/2005 Bond Future			6.58600	6.61700		0.68	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		6337.00000	6493	0.68	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		6337.00000	75	0.68	0.00	0.00
R152 On 03/11/2005 Bond Future			6.50200	6.54000		0.44	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		1694.00000	1746	0.44	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1694.00000	971	0.44	0.00	0.00
R153 On 05/05/2005 Bond Future			7.87400	7.90700		5.69	0.00	1.00
R153 On 05/05/2005 Bond Future	7.75	Call		1861.00000	2061	5.69	0.00	0.00
R153 On 05/05/2005 Bond Future	7.75	Put		1861.00000	8092	5.69	0.00	0.00
R153 On 04/08/2005 Bond Future			7.92600	7.96100		5.57	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Call		10592.00000	11032	5.57	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		10592.00000	19208	5.57	0.00	0.00
R153 On 03/11/2005 Bond Future			8.00800	8.04400		5.68	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		14496.00000	14896	5.68	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		14496.00000	26326	5.68	0.00	0.00
R157 On 05/05/2005 Bond Future			8.36400	8.39200		8.67	0.00	0.00
R157 On 05/05/2005 Bond Future	8.00	Call		397.00000	390	8.67	0.00	0.00
R157 On 05/05/2005 Bond Future	8.00	Put		397.00000	31535	8.67	0.00	0.00
R157 On 05/05/2005 Bond Future	7.75	Call		0.00000	15	8.67	0.00	0.00
R157 On 05/05/2005 Bond Future	7.75	Put		0.00000	53126	8.67	0.00	0.00
R157 On 04/08/2005 Bond Future			8.41600	8.44500		8.57	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Call		18260.00000	19129	8.68	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Put		34393.00000	32879	8.68	0.00	200.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 04/08/2005 Bond Future	8.00	Call		10602.00000	11161	8.40	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		47811.00000	45987	8.40	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Call		41134.00000	42578	9.32	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		16426.00000	15487	9.32	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Call		55421.00000	57083	9.61	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		10928.00000	10207	9.61	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Call		70949.00000	72813	9.88	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Put		7080.00000	6561	9.88	0.00	0.00
R157 On 04/08/2005 Bond Future	7.75	Call		5425.00000	5751	8.13	0.00	0.00
R157 On 04/08/2005 Bond Future	7.75	Put		64161.00000	62014	8.13	0.00	0.00
R157 On 03/11/2005 Bond Future			8.48500	8.51400		8.85	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		18274.00000	18657	8.85	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		18274.00000	58350	8.85	0.00	0.00
R186 On 05/05/2005 Bond Future			7.78200	7.79800		17.85	0.00	0.00
R186 On 05/05/2005 Bond Future			7.78200	7.79800		17.85	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Call		601.00000	493	17.85	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Call		601.00000	493	17.85	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Put		601.00000	70415	17.85	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Put		601.00000	70415	17.85	0.00	0.00
R186 On 04/08/2005 Bond Future			7.80100	7.81800		18.49	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		23011.00000	23135	18.49	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		23011.00000	94999	18.49	0.00	0.00
R186 On 03/11/2005 Bond Future			7.82700	7.84400		18.33	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		40072.00000	40212	18.33	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		40072.00000	114852	18.33	0.00	0.00
R194 On 05/05/2005 Bond Future			7.47400	7.50700		3.66	0.00	0.00
R194 On 05/05/2005 Bond Future	7.50	Call		2554.00000	2830	3.66	0.00	0.00
R194 On 05/05/2005 Bond Future	7.50	Put		2554.00000	2157	3.66	0.00	0.00
R194 On 04/08/2005 Bond Future			7.51700	7.55400		3.54	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		7650.00000	7929	3.54	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		7650.00000	8332	3.54	0.00	0.00
R194 On 03/11/2005 Bond Future			7.61500	7.65300		3.48	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		9311.00000	9538	3.48	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		9311.00000	12014	3.48	0.00	0.00
R201 On 05/05/2005 Bond Future			8.36900	8.39200		8.75	0.00	0.00
R201 On 05/05/2005 Bond Future	8.00	Call		296.00000	277	8.75	0.00	0.00
R201 On 05/05/2005 Bond Future	8.00	Put		296.00000	25108	8.75	0.00	0.00
R201 On 04/08/2005 Bond Future			8.42200	8.44600		9.02	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		8639.00000	8837	9.02	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		8639.00000	36661	9.02	0.00	0.00
R201 On 03/11/2005 Bond Future			8.48800	8.51100		8.89	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 03/11/2005 Bond Future	8.00	Call		14230.00000	14416	8.89	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		14230.00000	45921	8.89	0.00	0.00
R203 On 05/05/2005 Bond Future			8.35800	8.38500		11.32	0.00	0.00
R203 On 05/05/2005 Bond Future	8.00	Call		512.00000	499	11.32	0.00	0.00
R203 On 05/05/2005 Bond Future	8.00	Put		512.00000	28114	11.32	0.00	0.00
R203 On 04/08/2005 Bond Future			8.40000	8.42800		11.22	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		11690.00000	12052	11.22	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		11690.00000	42468	11.22	0.00	0.00
R203 On 03/11/2005 Bond Future			8.45600	8.48400		11.54	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		19022.00000	19378	11.54	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		19022.00000	53534	11.54	0.00	0.00

Total for Derivatives:							0.00	206.00
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Grand Total:							0.00	206.00
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