



Daily MTM Report

Daily summary for 28/04/2005

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			6.75600	6.75100			0.00	0.00
R153 On 31/08/2010 Bond			7.87000	7.87000			0.00	0.00
R157 On 15/09/2015 Bond			8.37000	8.36000			0.00	0.00
R186 On 21/12/2026 Bond			7.79000	7.78000			0.00	0.00
R194 On 28/02/2008 Bond			7.47000	7.47000			0.00	0.00
R201 On 21/12/2014 Bond			8.37500	8.36500			0.00	0.00
R203 On 15/09/2017 Bond			8.37000	8.35500			0.00	0.00
Total for j-Bonds:							0.00	0.00

Derivatives

GOVI On 05/05/2005 jGovi			216.12000	216.17900		12.59	5.00	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		4410.00000	3048	12.59	0.00	0.00
GOVI On 05/05/2005 jGovi	220.00	Put		4410.00000	41848	12.59	0.00	0.00
GOVI On 04/08/2005 jGovi			219.87100	219.93400		6.94	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Call		15901.00000	15348	6.94	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		15901.00000	56638	6.94	0.00	0.00
GOVI On 03/11/2005 jGovi			223.55600	223.60900		6.76	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		25625.00000	25111	6.76	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		25625.00000	69551	6.76	0.00	0.00
J152 On 28/02/2006 jSwap			7.09533	7.09384		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.16159	8.14472		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.50179	8.48658		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.13248	8.08648		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.66195	7.66922		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.44827	8.44416		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.48155	8.43671		0.00	0.00	0.00
JBAR On 16/03/2005 jBar				6.95400		0.00	0.00	0.00
JFRA On 05/05/2005 jFra			6.96700	6.97600		0.25	0.00	0.00
JFRA On 05/05/2005 jFra	7.25	Call		7.00000	3	0.25	0.00	0.00
JFRA On 05/05/2005 jFra	7.25	Put		7.00000	697	0.25	0.00	0.00
JFRA On 04/08/2005 jFra			6.80000	6.79000		0.28	500.00	500.00
JFRA On 04/08/2005 jFra	7.25	Call		181.00000	179	0.28	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		181.00000	1283	0.28	0.00	0.00
JFRA On 03/11/2005 jFra			6.80000	6.84800		0.36	500.00	500.00
JFRA On 03/11/2005 jFra	7.25	Call		620.00000	564	0.36	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		620.00000	1667	0.36	0.00	0.00
JFRA On 02/02/2006 jFra			7.05900	7.06000		0.42	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		1252.00000	1246	0.42	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1252.00000	1714	0.42	0.00	0.00
JFRA On 04/05/2006 jFra			7.29700	7.31100		0.43	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		2161.00000	2133	0.43	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		2161.00000	1405	0.43	0.00	0.00
JFRA On 03/08/2006 jFra			7.56200	7.56300		0.44	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2747.00000	2733	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		2747.00000	1357	0.44	0.00	0.00
JFRA On 02/11/2006 jFra			7.82000	7.82000		0.44	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		3302.00000	3299	0.44	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		3302.00000	1293	0.44	0.00	0.00
JFRA On 01/02/2007 jFra			8.08100	8.07600		0.43	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		3084.00000	3077	0.43	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		3084.00000	1658	0.43	0.00	0.00
JFRA On 03/05/2007 jFra			8.28200	8.26100		0.52	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		3951.00000	3972	0.52	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		3951.00000	2063	0.52	0.00	0.00
JFRA On 02/08/2007 jFra			8.38600	8.42500		0.56	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4651.00000	4561	0.56	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		4651.00000	2397	0.56	0.00	0.00
JFRA On 01/11/2007 jFra			8.53100	8.51800		0.57	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		5115.00000	5108	0.57	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		5115.00000	2401	0.57	0.00	0.00
JN02 On 05/05/2005 jNote			7.28100	7.28800		2.66	0.00	0.00
JN02 On 05/05/2005 jNote	7.50	Call		403.00000	255	2.66	0.00	0.00
JN02 On 05/05/2005 jNote	7.50	Put		403.00000	4302	2.66	0.00	0.00
JN02 On 04/08/2005 jNote			7.44000	7.44400		2.98	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		5734.00000	5616	2.98	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		5734.00000	6722	2.98	0.00	0.00
JN02 On 03/11/2005 jNote			7.63700	7.64700		3.19	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		10660.00000	10464	3.19	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		10660.00000	7944	3.19	0.00	0.00
JN05 On 05/05/2005 jNote			8.05500	8.04100		6.20	0.00	0.00
JN05 On 05/05/2005 jNote	8.00	Call		4793.00000	4671	6.20	0.00	0.00
JN05 On 05/05/2005 jNote	8.00	Put		4793.00000	2407	6.20	0.00	0.00
JN05 On 04/08/2005 jNote			8.15400	8.13600		6.41	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		16365.00000	16617	6.41	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		16365.00000	10292	6.41	0.00	0.00
JN05 On 03/11/2005 jNote			8.26600	8.24600		6.55	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		24321.00000	24656	6.55	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		24321.00000	13769	6.55	0.00	0.00
JN10 On 05/05/2005 jNote			8.41300	8.40600		9.55	0.00	0.00
JN10 On 05/05/2005 jNote	8.00	Call		27757.00000	28121	9.55	0.00	0.00
JN10 On 05/05/2005 jNote	8.00	Put		27757.00000	73	9.55	0.00	0.00
JN10 On 04/08/2005 jNote			8.47400	8.46100		9.87	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		39633.00000	40046	9.87	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		39633.00000	7975	9.87	0.00	0.00
JN10 On 03/11/2005 jNote			8.54100	8.52100		10.15	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		49718.00000	50447	10.15	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		49718.00000	13997	10.15	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			7.03700	7.04600		0.00	0.00	0.00
JROD On 30/06/2005 jRod			6.96000	6.97100		0.00	0.00	0.00
JROD On 29/07/2005 jRod			7.07600	7.05200		0.00	0.00	0.00
JROD On 31/08/2005 jRod			6.99500	6.99700		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.92600	6.92700		0.00	0.00	0.00
JROD On 31/10/2005 jRod			7.01500	6.97800		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.93600	6.93700		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.89400	6.89500		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.98200	6.94900		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.92400	6.92500		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.89500	6.89500		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.93700	0.00000		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.91300	0.00000		0.00	0.00	0.00
R152 On 05/05/2005 Bond Future			6.75200	6.74600		0.83	0.00	0.00
R152 On 05/05/2005 Bond Future	7.00	Call		2078.00000	2011	0.83	0.00	0.00
R152 On 05/05/2005 Bond Future	7.00	Put		2078.00000	26	0.83	0.00	0.00
R152 On 04/08/2005 Bond Future			6.59600	6.58600		0.68	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		6493.00000	6434	0.68	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		6493.00000	71	0.68	0.00	0.00
R152 On 03/11/2005 Bond Future			6.50300	6.50200		0.44	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		1746.00000	1734	0.44	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1746.00000	962	0.44	0.00	0.00
R153 On 05/05/2005 Bond Future			7.87400	7.87400		5.66	0.00	1.00
R153 On 05/05/2005 Bond Future	7.75	Call		2061.00000	1602	5.66	0.00	0.00
R153 On 05/05/2005 Bond Future	7.75	Put		2061.00000	7632	5.66	0.00	0.00
R153 On 04/08/2005 Bond Future			7.92600	7.92600		15.37	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Call		11032.00000	36374	15.37	400.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		11032.00000	44550	15.37	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Call		0.00000	47838	15.37	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Put		0.00000	32969	15.37	400.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Call		0.00000	61056	15.37	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Put		0.00000	23696	15.37	600.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Call		0.00000	68264	15.37	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Put		0.00000	19862	15.37	600.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Call		0.00000	75830	15.37	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Put		0.00000	16519	15.37	200.00	0.00
R153 On 03/11/2005 Bond Future			8.00600	8.00800		5.66	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		14896.00000	14771	5.66	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 03/11/2005 Bond Future	7.75	Put		14896.00000	26113	5.66	0.00	0.00
R157 On 05/05/2005 Bond Future			8.37400	8.36400		8.65	0.00	0.00
R157 On 05/05/2005 Bond Future	8.00	Call		390.00000	171	8.65	0.00	0.00
R157 On 05/05/2005 Bond Future	8.00	Put		390.00000	32159	8.65	0.00	0.00
R157 On 05/05/2005 Bond Future	7.75	Call		0.00000	3	8.65	0.00	0.00
R157 On 05/05/2005 Bond Future	7.75	Put		0.00000	53956	8.65	0.00	0.00
R157 On 04/08/2005 Bond Future			8.42600	8.41600		8.57	0.00	0.00
R157 On 04/08/2005 Bond Future	7.75	Call		5751.00000	4684	7.71	200.00	200.00
R157 On 04/08/2005 Bond Future	7.75	Put		62104.00000	61859	7.71	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Call		19129.00000	17323	8.25	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Put		32879.00000	31895	8.25	200.00	200.00
R157 On 04/08/2005 Bond Future	8.75	Call		42578.00000	40651	8.89	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		15487.00000	14382	8.89	300.00	400.00
R157 On 04/08/2005 Bond Future	9.00	Call		57083.00000	55301	9.19	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		10207.00000	9247	9.19	300.00	500.00
R157 On 04/08/2005 Bond Future	9.25	Call		72813.00000	71200	9.46	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Put		6561.00000	5770	9.46	100.00	100.00
R157 On 04/08/2005 Bond Future	8.00	Call		11161.00000	9683	7.98	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		45987.00000	45331	7.98	0.00	0.00
R157 On 03/11/2005 Bond Future			8.49500	8.48500		8.82	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		18657.00000	18121	8.82	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		18657.00000	58616	8.82	0.00	0.00
R186 On 05/05/2005 Bond Future			7.79200	7.78200		17.84	0.00	0.00
R186 On 05/05/2005 Bond Future			7.79200	7.78200		17.84	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Call		493.00000	203	17.84	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Call		493.00000	203	17.84	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Put		493.00000	71385	17.84	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Put		493.00000	71385	17.84	0.00	0.00
R186 On 04/08/2005 Bond Future			7.81100	7.80100		18.48	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		23135.00000	22308	18.48	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		23135.00000	95421	18.48	0.00	0.00
R186 On 03/11/2005 Bond Future			7.83700	7.82700		18.33	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		40212.00000	39415	18.33	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		40212.00000	115293	18.33	0.00	0.00
R194 On 05/05/2005 Bond Future			7.47300	7.47400		3.64	0.00	0.00
R194 On 05/05/2005 Bond Future	7.50	Call		2830.00000	2543	3.64	0.00	0.00
R194 On 05/05/2005 Bond Future	7.50	Put		2830.00000	1843	3.64	0.00	0.00
R194 On 04/08/2005 Bond Future			7.51700	7.51700		3.52	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		7929.00000	7801	3.52	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		7929.00000	8205	3.52	0.00	0.00
R194 On 03/11/2005 Bond Future			7.61200	7.61500		3.46	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	Call		9538.00000	9469	3.46	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		9538.00000	11881	3.46	0.00	0.00
R201 On 05/05/2005 Bond Future			8.37900	8.36900		8.73	0.00	0.00
R201 On 05/05/2005 Bond Future	8.00	Call		277.00000	119	8.73	0.00	0.00
R201 On 05/05/2005 Bond Future	8.00	Put		277.00000	25612	8.73	0.00	0.00
R201 On 04/08/2005 Bond Future			8.43200	8.42200		8.98	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		8837.00000	8422	8.98	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		8837.00000	36894	8.98	0.00	0.00
R201 On 03/11/2005 Bond Future			8.49700	8.48800		8.85	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		14416.00000	13984	8.85	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		14416.00000	46058	8.85	0.00	0.00
R203 On 05/05/2005 Bond Future			8.37300	8.35800		11.30	0.00	0.00
R203 On 05/05/2005 Bond Future	8.00	Call		499.00000	224	11.30	0.00	0.00
R203 On 05/05/2005 Bond Future	8.00	Put		499.00000	28973	11.30	0.00	0.00
R203 On 04/08/2005 Bond Future			8.41600	8.40000		11.21	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		12052.00000	11439	11.21	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		12052.00000	43046	11.21	0.00	0.00
R203 On 03/11/2005 Bond Future			8.47100	8.45600		11.52	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		19378.00000	18795	11.52	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		19378.00000	54049	11.52	0.00	0.00

Total for Derivatives:							4,305.00	2,406.00
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Grand Total:							4,305.00	2,406.00
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