



Daily MTM Report

Daily summary for 29/04/2005

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			6.73300	6.75600			0.00	0.00
R153 On 31/08/2010 Bond			7.85500	7.87000			0.00	0.00
R157 On 15/09/2015 Bond			8.32500	8.37000			0.00	0.00
R186 On 21/12/2026 Bond			7.74000	7.79000			0.00	0.00
R194 On 28/02/2008 Bond			7.46000	7.47000			0.00	0.00
R201 On 21/12/2014 Bond			8.33500	8.37500			0.00	0.00
R203 On 15/09/2017 Bond			8.34000	8.37000			0.00	0.00
Total for j-Bonds:							0.00	0.00

Derivatives

GOVI On 05/05/2005 jGovi			216.49000	216.12000		12.50	5.00	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		3048.00000	2894	12.50	0.00	0.00
GOVI On 05/05/2005 jGovi	220.00	Put		3048.00000	37994	12.50	0.00	0.00
GOVI On 04/08/2005 jGovi			220.24600	219.87100		6.88	17.00	17.00
GOVI On 04/08/2005 jGovi	224.00	Call		15348.00000	16155	6.88	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		15348.00000	53695	6.88	0.00	0.00
GOVI On 03/11/2005 jGovi			223.92200	223.55600		6.70	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		25111.00000	25969	6.70	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		25111.00000	66749	6.70	0.00	0.00
J152 On 28/02/2006 jSwap			7.08905	7.09533		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.19507	8.16159		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.51907	8.50179		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.09004	8.13248		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.66632	7.66195		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.47697	8.44827		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.47205	8.48155		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			6.95000	0.00000		0.00	0.00	0.00
JFRA On 05/05/2005 jFra			6.96500	6.96700		0.25	0.00	0.00
JFRA On 05/05/2005 jFra	7.25	Call		3.00000	2	0.25	0.00	0.00
JFRA On 05/05/2005 jFra	7.25	Put		3.00000	701	0.25	0.00	0.00
JFRA On 04/08/2005 jFra			6.79900	6.80000		0.27	0.00	500.00
JFRA On 04/08/2005 jFra	7.25	Call		179.00000	168	0.27	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		179.00000	1273	0.27	0.00	0.00
JFRA On 03/11/2005 jFra			6.82100	6.80000		0.35	0.00	500.00
JFRA On 03/11/2005 jFra	7.25	Call		564.00000	571	0.35	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		564.00000	1623	0.35	0.00	0.00
JFRA On 02/02/2006 jFra			7.04800	7.05900		0.42	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		1246.00000	1224	0.42	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1246.00000	1719	0.42	0.00	0.00
JFRA On 04/05/2006 jFra			7.30000	7.29700		0.43	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		2133.00000	2130	0.43	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		2133.00000	1396	0.43	0.00	0.00
JFRA On 03/08/2006 jFra			7.55300	7.56200		0.44	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2733.00000	2700	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		2733.00000	1347	0.44	0.00	0.00
JFRA On 02/11/2006 jFra			7.81200	7.82000		0.44	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		3299.00000	3284	0.44	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		3299.00000	1298	0.44	0.00	0.00
JFRA On 01/02/2007 jFra			8.05500	8.08100		0.43	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Call		3077.00000	3023	0.43	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		3077.00000	1666	0.43	0.00	0.00
JFRA On 03/05/2007 jFra			8.26100	8.28200		0.51	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		3972.00000	3901	0.51	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		3972.00000	2043	0.51	0.00	0.00
JFRA On 02/08/2007 jFra			8.42900	8.38600		0.56	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		4561.00000	4616	0.56	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		4561.00000	2348	0.56	0.00	0.00
JFRA On 01/11/2007 jFra			8.57100	8.53100		0.57	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		5108.00000	5176	0.57	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		5108.00000	2365	0.57	0.00	0.00
JN02 On 05/05/2005 jNote			7.27700	7.28100		2.64	0.00	0.00
JN02 On 05/05/2005 jNote	7.50	Call		255.00000	184	2.64	0.00	0.00
JN02 On 05/05/2005 jNote	7.50	Put		255.00000	4300	2.64	0.00	0.00
JN02 On 04/08/2005 jNote			7.43400	7.44000		2.95	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		5616.00000	5480	2.95	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		5616.00000	6696	2.95	0.00	0.00
JN02 On 03/11/2005 jNote			7.63600	7.63700		3.17	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		10464.00000	10379	3.17	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		10464.00000	7877	3.17	0.00	0.00
JN05 On 05/05/2005 jNote			8.08800	8.05500		6.18	0.00	0.00
JN05 On 05/05/2005 jNote	8.00	Call		4671.00000	5292	6.18	0.00	0.00
JN05 On 05/05/2005 jNote	8.00	Put		4671.00000	1669	6.18	0.00	0.00
JN05 On 04/08/2005 jNote			8.19100	8.15400		6.40	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		16617.00000	17408	6.40	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		16617.00000	9567	6.40	0.00	0.00
JN05 On 03/11/2005 jNote			8.30500	8.26600		6.54	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		24656.00000	25506	6.54	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		24656.00000	13030	6.54	0.00	0.00
JN10 On 05/05/2005 jNote			8.43800	8.41300		9.51	0.00	0.00
JN10 On 05/05/2005 jNote	8.00	Call		28121.00000	29726	9.51	0.00	0.00
JN10 On 05/05/2005 jNote	8.00	Put		28121.00000	26	9.51	0.00	0.00
JN10 On 04/08/2005 jNote			8.49400	8.47400		9.82	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		40046.00000	40838	9.82	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		40046.00000	7466	9.82	0.00	0.00
JN10 On 03/11/2005 jNote			8.55600	8.54100		10.12	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		50447.00000	50942	10.12	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		50447.00000	13543	10.12	0.00	0.00
JROD On 29/04/2005 jRod			6.70000	7.14500		0.00	0.00	0.00
JROD On 31/05/2005 jRod			7.03600	7.03700		0.00	0.00	0.00
JROD On 30/06/2005 jRod			6.95800	6.96000		0.00	0.00	0.00
JROD On 29/07/2005 jRod			6.65100	7.07600		0.00	0.00	0.00
JROD On 31/08/2005 jRod			6.99400	6.99500		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.92600	6.92600		0.00	0.00	0.00
JROD On 31/10/2005 jRod			6.74900	7.01500		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.93900	6.93600		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.89700	6.89400		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.78800	6.98200		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.92900	6.92400		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.90100	6.89500		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.81500	6.93700		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.92200	6.91300		0.00	0.00	0.00
R152 On 05/05/2005 Bond Future			6.73000	6.75200		0.80	0.00	0.00
R152 On 05/05/2005 Bond Future	7.00	Call		2011.00000	2172	0.80	0.00	0.00
R152 On 05/05/2005 Bond Future	7.00	Put		2011.00000	10	0.80	0.00	0.00
R152 On 04/08/2005 Bond Future			6.56400	6.59600		0.66	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		6434.00000	6596	0.66	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		6434.00000	56	0.66	0.00	0.00
R152 On 03/11/2005 Bond Future			6.46900	6.50300		0.43	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		1734.00000	1769	0.43	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1734.00000	891	0.43	0.00	0.00
R153 On 05/05/2005 Bond Future			7.85800	7.87400		5.61	0.00	1.00
R153 On 05/05/2005 Bond Future	7.75	Call		1602.00000	1548	5.61	0.00	0.00
R153 On 05/05/2005 Bond Future	7.75	Put		1602.00000	6803	5.61	0.00	0.00
R153 On 04/08/2005 Bond Future			7.90900	7.92600		5.51	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Call		36374.00000	10997	5.51	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		36374.00000	18387	5.51	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Call		0.00000	23435	5.51	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Put		0.00000	7779	5.51	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Call		0.00000	40691	5.51	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Put		0.00000	2544	5.51	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Call		0.00000	50497	5.51	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Put		0.00000	1308	5.51	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Call		0.00000	60722	5.51	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Put		0.00000	624	5.51	0.00	0.00
R153 On 03/11/2005 Bond Future			7.99100	8.00600		5.63	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		14771.00000	14878	5.63	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		14771.00000	25559	5.63	0.00	0.00
R157 On 05/05/2005 Bond Future			8.32800	8.37400		8.55	0.00	0.00
R157 On 05/05/2005 Bond Future	8.00	Call		171.00000	193	8.55	0.00	0.00
R157 On 05/05/2005 Bond Future	8.00	Put		171.00000	28302	8.55	0.00	0.00
R157 On 05/05/2005 Bond Future	7.75	Call		0.00000	2	8.55	0.00	0.00
R157 On 05/05/2005 Bond Future	7.75	Put		0.00000	50076	8.55	0.00	0.00
R157 On 04/08/2005 Bond Future			8.37900	8.42600		8.45	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Call		17323.00000	18506	8.13	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Put		31895.00000	29208	8.13	0.00	200.00
R157 On 04/08/2005 Bond Future	8.00	Call		9683.00000	10349	7.84	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		45331.00000	42127	7.84	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Call		40651.00000	42885	8.78	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		14382.00000	12746	8.78	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Call		55301.00000	57952	9.07	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		9247.00000	8028	9.07	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Call		71200.00000	74213	9.34	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Put		5770.00000	4913	9.34	0.00	0.00
R157 On 04/08/2005 Bond Future	7.75	Call		4684.00000	5009	7.57	0.00	0.00
R157 On 04/08/2005 Bond Future	7.75	Put		61859.00000	58314	7.57	0.00	0.00
R157 On 03/11/2005 Bond Future			8.44700	8.49500		8.72	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		18121.00000	19004	8.72	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		18121.00000	55645	8.72	0.00	0.00
R186 On 05/05/2005 Bond Future			7.74100	7.79200		17.77	0.00	0.00
R186 On 05/05/2005 Bond Future			7.74100	7.79200		17.77	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Call		203.00000	206	17.77	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Call		203.00000	206	17.77	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Put		203.00000	64939	17.77	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Put		203.00000	64939	17.77	0.00	0.00
R186 On 04/08/2005 Bond Future			7.76000	7.81100		18.41	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		22308.00000	23894	18.41	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		22308.00000	90615	18.41	0.00	0.00
R186 On 03/11/2005 Bond Future			7.78500	7.83700		18.25	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		39415.00000	41330	18.25	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		39415.00000	110753	18.25	0.00	0.00
R194 On 05/05/2005 Bond Future			7.46300	7.47300		3.60	0.00	0.00
R194 On 05/05/2005 Bond Future	7.50	Call		2543.00000	2509	3.60	0.00	0.00
R194 On 05/05/2005 Bond Future	7.50	Put		2543.00000	1551	3.60	0.00	0.00
R194 On 04/08/2005 Bond Future			7.50600	7.51700		3.48	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		7801.00000	7816	3.48	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		7801.00000	7958	3.48	0.00	0.00
R194 On 03/11/2005 Bond Future			7.60300	7.61200		3.44	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		9469.00000	9453	3.44	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		9469.00000	11671	3.44	0.00	0.00
R201 On 05/05/2005 Bond Future			8.33800	8.37900		8.64	0.00	0.00
R201 On 05/05/2005 Bond Future	8.00	Call		119.00000	125	8.64	0.00	0.00
R201 On 05/05/2005 Bond Future	8.00	Put		119.00000	22899	8.64	0.00	0.00
R201 On 04/08/2005 Bond Future			8.39000	8.43200		8.90	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		8422.00000	8978	8.90	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		8422.00000	34726	8.90	0.00	0.00
R201 On 03/11/2005 Bond Future			8.45500	8.49700		8.76	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		13984.00000	14570	8.76	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		13984.00000	43984	8.76	0.00	0.00
R203 On 05/05/2005 Bond Future			8.34200	8.37300		11.19	0.00	0.00
R203 On 05/05/2005 Bond Future	8.00	Call		224.00000	205	11.19	0.00	0.00
R203 On 05/05/2005 Bond Future	8.00	Put		224.00000	26608	11.19	0.00	0.00
R203 On 04/08/2005 Bond Future			8.38400	8.41600		11.10	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		11439.00000	11883	11.10	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		11439.00000	41106	11.10	0.00	0.00
R203 On 03/11/2005 Bond Future			8.43900	8.47100		11.43	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		18795.00000	19291	11.43	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		18795.00000	52202	11.43	0.00	0.00

Total for Derivatives:							22.00	1,228.00
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Grand Total:							22.00	1,228.00
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