



Daily MTM Report

Daily summary for 01/04/2005

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			7.26400	7.28900			0.00	0.00
R153 On 31/08/2010 Bond			8.19000	8.19500			0.00	0.00
R157 On 15/09/2015 Bond			8.60000	8.57500			0.00	0.00
R186 On 21/12/2026 Bond			7.96500	7.92000			0.00	0.00
R194 On 28/02/2008 Bond			7.87000	7.89500			0.00	0.00
R201 On 21/12/2014 Bond			8.60000	8.57500			0.00	0.00
R203 On 15/09/2017 Bond			8.59000	8.57000			0.00	0.00
Total for j-Bonds:							0.00	0.00

Derivatives

GOVI On 05/05/2005 jGovi			213.25500	213.42100		11.35	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		8153.00000	7555	11.35	0.00	0.00
GOVI On 05/05/2005 jGovi	220.00	Put		8153.00000	75005	11.35	0.00	0.00
GOVI On 04/08/2005 jGovi			217.30100	217.45100		6.43	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Call		10499.00000	9869	6.43	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		10499.00000	76859	6.43	0.00	0.00
GOVI On 03/11/2005 jGovi			221.16700	221.34300		6.29	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		18358.00000	17497	6.29	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		18358.00000	85827	6.29	0.00	0.00
J152 On 28/02/2006 jSwap			7.55207	7.54834		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.54253	8.52507		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.79995	8.76567		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.41062	8.37769		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.14090	8.13546		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.74792	8.71847		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.77199	8.72936		0.00	0.00	0.00
JBAR On 16/03/2005 jBar				0.00000		0.00	0.00	0.00
JFRA On 05/05/2005 jFra			7.62900	7.49000		0.19	0.00	0.00
JFRA On 05/05/2005 jFra	7.25	Call		631.00000	939	0.19	0.00	0.00
JFRA On 05/05/2005 jFra	7.25	Put		631.00000	12	0.19	0.00	0.00
JFRA On 04/08/2005 jFra			7.32700	7.40000		0.28	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Call		868.00000	745	0.28	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		868.00000	557	0.28	0.00	0.00
JFRA On 03/11/2005 jFra			7.48300	7.45000		0.38	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		1439.00000	1470	0.38	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1439.00000	900	0.38	0.00	0.00
JFRA On 02/02/2006 jFra			7.68600	7.69200		0.42	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		2136.00000	2117	0.42	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		2136.00000	1051	0.42	0.00	0.00
JFRA On 04/05/2006 jFra			7.92800	7.93100		0.43	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		3177.00000	3159	0.43	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		3177.00000	890	0.43	0.00	0.00
JFRA On 03/08/2006 jFra			8.17500	8.18100		0.44	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		3784.00000	3767	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		3784.00000	897	0.44	0.00	0.00
JFRA On 02/11/2006 jFra			8.37500	8.33900		0.45	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		4250.00000	4312	0.45	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		4250.00000	954	0.45	0.00	0.00
JN02 On 05/05/2005 jNote			7.87200	7.86100		2.68	0.00	0.00
JN02 On 05/05/2005 jNote	7.50	Call		7629.00000	7732	2.68	0.00	0.00
JN02 On 05/05/2005 jNote	7.50	Put		7629.00000	914	2.68	0.00	0.00
JN02 On 04/08/2005 jNote			7.99200	7.98900		2.96	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		12324.00000	12296	2.96	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		12324.00000	3287	2.96	0.00	0.00
JN02 On 03/11/2005 jNote			8.16800	8.16000		3.13	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		16842.00000	16877	3.13	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		16842.00000	4670	3.13	0.00	0.00
JN05 On 05/05/2005 jNote			8.45900	8.44600		5.85	0.00	0.00
JN05 On 05/05/2005 jNote	8.00	Call		19657.00000	20010	5.85	0.00	0.00
JN05 On 05/05/2005 jNote	8.00	Put		19657.00000	1318	5.85	0.00	0.00
JN05 On 04/08/2005 jNote			8.54000	8.52500		6.05	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		27262.00000	27586	6.05	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		27262.00000	5644	6.05	0.00	0.00
JN05 On 03/11/2005 jNote			8.64100	8.62100		6.16	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		33990.00000	34452	6.16	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		33990.00000	8489	6.16	0.00	0.00
JN10 On 05/05/2005 jNote			8.72900	8.69600		8.98	0.00	0.00
JN10 On 05/05/2005 jNote	8.00	Call		47026.00000	49051	8.98	0.00	0.00
JN10 On 05/05/2005 jNote	8.00	Put		47026.00000	362	8.98	0.00	0.00
JN10 On 04/08/2005 jNote			8.77300	8.73900		9.23	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		54347.00000	56049	9.23	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		54347.00000	4565	9.23	0.00	0.00
JN10 On 03/11/2005 jNote			8.82800	8.79000		9.45	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		62044.00000	63781	9.45	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		62044.00000	8836	9.45	0.00	0.00
JROD On 29/04/2005 jRod			7.27400	7.27700		0.00	0.00	0.00
JROD On 31/05/2005 jRod			7.42500	7.41700		0.00	0.00	0.00
JROD On 30/06/2005 jRod			7.58000	7.47000		0.00	0.00	0.00
JROD On 29/07/2005 jRod			7.46100	7.44000		0.00	0.00	0.00
JROD On 31/08/2005 jRod			7.50000	7.48300		0.00	0.00	0.00
JROD On 30/09/2005 jRod			7.52800	7.47800		0.00	0.00	0.00
JROD On 31/10/2005 jRod			7.45000	7.44700		0.00	0.00	0.00
JROD On 30/11/2005 jRod			7.48400	7.48200		0.00	0.00	0.00
JROD On 30/12/2005 jRod			7.52800	7.49500		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	7.48000		0.00	0.00	0.00
JROD On 28/02/2006 jRod			7.52600	7.51100		0.00	0.00	0.00
JROD On 31/03/2006 jRod			7.55900	7.52000		0.00	0.00	0.00
R152 On 05/05/2005 Bond Future			7.22300	7.25200		0.85	0.00	0.00
R152 On 05/05/2005 Bond Future	7.00	Call		398.00000	425	0.85	0.00	0.00
R152 On 05/05/2005 Bond Future	7.00	Put		398.00000	2206	0.85	0.00	0.00
R152 On 04/08/2005 Bond Future			6.98400	7.04400		0.69	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		4352.00000	4594	0.69	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		4352.00000	379	0.69	0.00	0.00
R152 On 03/11/2005 Bond Future			6.87000	6.93800		0.45	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		1197.00000	1261	0.45	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1197.00000	1635	0.45	0.00	0.00
R153 On 05/05/2005 Bond Future			8.20300	8.20900		5.33	0.00	1.00
R153 On 05/05/2005 Bond Future	7.75	Call		1492.00000	1427	5.33	0.00	0.00
R153 On 05/05/2005 Bond Future	7.75	Put		1492.00000	23275	5.33	0.00	0.00
R153 On 04/08/2005 Bond Future			8.23500	8.24300		5.22	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Call		6778.00000	6725	5.22	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		6778.00000	29088	5.22	0.00	0.00
R153 On 03/11/2005 Bond Future			8.30800	8.31400		5.32	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		10093.00000	9999	5.32	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		10093.00000	34547	5.32	0.00	0.00
R157 On 05/05/2005 Bond Future			8.61400	8.59000		8.07	0.00	0.00
R157 On 05/05/2005 Bond Future	8.00	Call		1154.00000	921	8.07	0.00	0.00
R157 On 05/05/2005 Bond Future	8.00	Put		1154.00000	52900	8.07	0.00	0.00
R157 On 04/08/2005 Bond Future			8.65100	8.62600		7.98	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Call		35090.00000	33935	9.30	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		25282.00000	25984	9.30	0.00	100.00
R157 On 04/08/2005 Bond Future	8.00	Call		0.00000	7550	7.98	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		0.00000	61515	7.98	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Call		47713.00000	46381	9.60	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		18120.00000	18645	9.60	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Call		61776.00000	60300	9.90	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Put		12807.00000	13188	9.90	0.00	0.00
R157 On 03/11/2005 Bond Future			8.71200	8.68400		8.23	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		13715.00000	12938	8.23	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		13715.00000	70669	8.23	0.00	0.00
R186 On 05/05/2005 Bond Future			7.96900	7.92400		16.30	0.00	0.00
R186 On 05/05/2005 Bond Future			7.96900	7.92400		16.30	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Call		3260.00000	2495	16.30	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Call		3260.00000	2495	16.30	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		3260.00000	95677	16.30	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Put		3260.00000	95677	16.30	0.00	0.00
R186 On 04/08/2005 Bond Future			7.97700	7.93200		16.89	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		19872.00000	18002	16.89	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		19872.00000	111586	16.89	0.00	0.00
R186 On 03/11/2005 Bond Future			7.99700	7.94900		16.76	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		33832.00000	31422	16.76	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		33832.00000	126849	16.76	0.00	0.00
R194 On 05/05/2005 Bond Future			7.88000	7.90700		3.50	0.00	0.00
R194 On 05/05/2005 Bond Future	7.50	Call		1213.00000	1263	3.50	0.00	0.00
R194 On 05/05/2005 Bond Future	7.50	Put		1213.00000	11044	3.50	0.00	0.00
R194 On 04/08/2005 Bond Future			7.89600	7.93000		3.37	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		4612.00000	4751	3.37	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		4612.00000	14090	3.37	0.00	0.00
R194 On 03/11/2005 Bond Future			7.98700	8.02000		3.31	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		6281.00000	6405	3.31	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		6281.00000	16841	3.31	0.00	0.00
R201 On 05/05/2005 Bond Future			8.61500	8.59100		8.21	0.00	0.00
R201 On 05/05/2005 Bond Future	8.00	Call		889.00000	714	8.21	0.00	0.00
R201 On 05/05/2005 Bond Future	8.00	Put		889.00000	41673	8.21	0.00	0.00
R201 On 04/08/2005 Bond Future			8.65300	8.62900		8.47	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		6333.00000	5881	8.47	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		6333.00000	48529	8.47	0.00	0.00
R201 On 03/11/2005 Bond Future			8.71100	8.68300		8.31	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		10717.00000	10122	8.31	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		10717.00000	55613	8.31	0.00	0.00
R203 On 05/05/2005 Bond Future			8.60200	8.58200		10.29	0.00	0.00
R203 On 05/05/2005 Bond Future	8.00	Call		1258.00000	1045	10.29	0.00	0.00
R203 On 05/05/2005 Bond Future	8.00	Put		1258.00000	46901	10.29	0.00	0.00
R203 On 04/08/2005 Bond Future			8.63100	8.61100		10.19	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		8215.00000	7714	10.19	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		8215.00000	55137	10.19	0.00	0.00
R203 On 03/11/2005 Bond Future			8.67900	8.65800		10.47	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		13817.00000	13198	10.47	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		13817.00000	63497	10.47	0.00	0.00
Total for Derivatives:							0.00	101.00

Contract Details

Strike

Call/
Put

MTM Yield

Previous
MTM

Premium on
Option

Volatility

Traded Value

Open Interest

Grand Total:

0.00

101.00