



# Daily MTM Report

Daily summary for 08/04/2005

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			7.29000	7.26700			0.00	0.00
R153 On 31/08/2010 Bond			8.27500	8.22500			0.00	0.00
R157 On 15/09/2015 Bond			8.69000	8.64500			0.00	0.00
R186 On 21/12/2026 Bond			8.03500	8.00000			0.00	0.00
R194 On 28/02/2008 Bond			7.94500	7.90500			0.00	0.00
R201 On 21/12/2014 Bond			8.68000	8.64000			0.00	0.00
R203 On 15/09/2017 Bond			8.67000	8.63500			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			212.40600	212.48400		11.35	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		5225.00000	4242	11.35	0.00	0.00
GOVI On 05/05/2005 jGovi	220.00	Put		5225.00000	80182	11.35	0.00	0.00
GOVI On 04/08/2005 jGovi			216.44400	216.90700		6.47	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Call		8749.00000	7647	6.47	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		8749.00000	83207	6.47	0.00	0.00
GOVI On 03/11/2005 jGovi			220.32000	220.78000		6.33	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		16414.00000	14952	6.33	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		16414.00000	91752	6.33	0.00	0.00
J152 On 28/02/2006 jSwap			7.58500	7.57627		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.63356	8.59903		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.90108	8.86975		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.47232	8.44561		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.21626	8.19189		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.84480	8.81210		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.85812	8.82751		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.59300	7.59300		0.00	0.00	0.00
JFRA On 05/05/2005 jFra			7.64000	7.64200		0.18	0.00	0.00
JFRA On 05/05/2005 jFra	7.25	Call		965.00000	959	0.18	0.00	0.00
JFRA On 05/05/2005 jFra	7.25	Put		965.00000	5	0.18	0.00	0.00
JFRA On 04/08/2005 jFra			7.39600	7.38000		0.27	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Call		796.00000	810	0.27	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		796.00000	452	0.27	0.00	0.00
JFRA On 03/11/2005 jFra			7.51700	7.50100		0.37	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		1468.00000	1471	0.37	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1468.00000	817	0.37	0.00	0.00
JFRA On 02/02/2006 jFra			7.72500	7.71000		0.42	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		2149.00000	2169	0.42	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		2149.00000	1007	0.42	0.00	0.00
JFRA On 04/05/2006 jFra			7.98700	7.96700		0.44	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		3238.00000	3263	0.44	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		3238.00000	851	0.44	0.00	0.00
JFRA On 03/08/2006 jFra			8.24800	8.21200		0.44	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		3853.00000	3906	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		3853.00000	858	0.44	0.00	0.00
JFRA On 02/11/2006 jFra			8.48200	8.46800		0.45	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		4508.00000	4515	0.45	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		4508.00000	897	0.45	0.00	0.00
JN02 On 05/05/2005 jNote			7.93500	7.92100		2.68	0.00	0.00
JN02 On 05/05/2005 jNote	7.50	Call		8296.00000	8468	2.68	0.00	0.00
JN02 On 05/05/2005 jNote	7.50	Put		8296.00000	499	2.68	0.00	0.00
JN02 On 04/08/2005 jNote			8.07000	8.04900		2.97	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		12963.00000	13176	2.97	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		12963.00000	2746	2.97	0.00	0.00
JN02 On 03/11/2005 jNote			8.25200	8.22800		3.18	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		17691.00000	17934	3.18	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		17691.00000	4202	3.18	0.00	0.00
JN05 On 05/05/2005 jNote			8.55600	8.52200		5.91	0.00	0.00
JN05 On 05/05/2005 jNote	8.00	Call		21965.00000	23152	5.91	0.00	0.00
JN05 On 05/05/2005 jNote	8.00	Put		21965.00000	557	5.91	0.00	0.00
JN05 On 04/08/2005 jNote			8.63900	8.60200		6.10	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		29304.00000	30338	6.10	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		29304.00000	4432	6.10	0.00	0.00
JN05 On 03/11/2005 jNote			8.73900	8.70100		6.22	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		36133.00000	37132	6.22	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		36133.00000	7270	6.22	0.00	0.00
JN10 On 05/05/2005 jNote			8.83200	8.80000		9.01	0.00	0.00
JN10 On 05/05/2005 jNote	8.00	Call		53408.00000	55417	9.01	0.00	0.00
JN10 On 05/05/2005 jNote	8.00	Put		53408.00000	81	9.01	0.00	0.00
JN10 On 04/08/2005 jNote			8.87800	8.84500		9.29	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		59799.00000	61491	9.29	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		59799.00000	3272	9.29	0.00	0.00
JN10 On 03/11/2005 jNote			8.93300	8.90000		9.51	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		67331.00000	68830	9.51	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		67331.00000	7196	9.51	0.00	0.00
JROD On 29/04/2005 jRod			7.25600	7.25800		0.00	0.00	0.00
JROD On 31/05/2005 jRod			7.40000	7.40300		0.00	0.00	0.00
JROD On 30/06/2005 jRod			7.55500	7.56000		0.00	0.00	0.00
JROD On 29/07/2005 jRod			7.45000	7.45300		0.00	0.00	0.00
JROD On 31/08/2005 jRod			7.49400	7.49400		0.00	0.00	0.00
JROD On 30/09/2005 jRod			7.52500	7.52200		0.00	0.00	0.00
JROD On 31/10/2005 jRod			7.44800	7.44500		0.00	0.00	0.00
JROD On 30/11/2005 jRod			7.48200	7.48000		0.00	0.00	0.00
JROD On 30/12/2005 jRod			7.52600	7.52400		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	7.48900		0.00	0.00	0.00
JROD On 28/02/2006 jRod			7.52800	7.52700		0.00	0.00	0.00
JROD On 31/03/2006 jRod			7.56600	7.56300		0.00	0.00	0.00
R152 On 05/05/2005 Bond Future			7.26000	7.23400		0.82	0.00	0.00
R152 On 05/05/2005 Bond Future	7.00	Call		315.00000	248	0.82	0.00	0.00
R152 On 05/05/2005 Bond Future	7.00	Put		315.00000	2322	0.82	0.00	0.00
R152 On 04/08/2005 Bond Future			7.03100	6.99300		0.67	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		4508.00000	4319	0.67	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		4508.00000	363	0.67	0.00	0.00
R152 On 03/11/2005 Bond Future			6.91600	6.86600		0.44	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		1234.00000	1148	0.44	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1234.00000	1666	0.44	0.00	0.00
R153 On 05/05/2005 Bond Future			8.28700	8.23700		5.39	0.00	1.00
R153 On 05/05/2005 Bond Future	7.75	Call		905.00000	626	5.39	0.00	0.00
R153 On 05/05/2005 Bond Future	7.75	Put		905.00000	26470	5.39	0.00	0.00
R153 On 04/08/2005 Bond Future			8.32300	8.26900		5.27	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Call		6141.00000	5416	5.27	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		6141.00000	31780	5.27	0.00	0.00
R153 On 03/11/2005 Bond Future			8.39900	8.34300		5.37	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		9499.00000	8684	5.37	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		9499.00000	37175	5.37	0.00	0.00
R157 On 05/05/2005 Bond Future			8.70300	8.65800		8.12	0.00	0.00
R157 On 05/05/2005 Bond Future	8.00	Call		456.00000	289	8.12	0.00	0.00
R157 On 05/05/2005 Bond Future	8.00	Put		456.00000	59577	8.12	0.00	0.00
R157 On 04/08/2005 Bond Future			8.74200	8.69500		8.02	0.00	1.00
R157 On 04/08/2005 Bond Future	8.75	Call		31409.00000	29190	9.30	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		27000.00000	28549	9.30	0.00	100.00
R157 On 04/08/2005 Bond Future	8.00	Call		0.00000	5738	8.02	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		0.00000	67014	8.02	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Call		43517.00000	40912	9.60	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		19323.00000	20486	9.60	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Call		57181.00000	54259	9.90	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Put		13611.00000	14457	9.90	0.00	0.00
R157 On 03/11/2005 Bond Future			8.80500	8.75700		8.28	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		11942.00000	10865	8.28	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		11942.00000	75890	8.28	0.00	0.00
R186 On 05/05/2005 Bond Future			8.03900	8.00400		16.15	0.00	0.00
R186 On 05/05/2005 Bond Future			8.03900	8.00400		16.15	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Call		1386.00000	1009	16.15	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Call		1386.00000	1009	16.15	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		1386.00000	102730	16.15	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Put		1386.00000	102730	16.15	0.00	0.00
R186 On 04/08/2005 Bond Future			8.04800	8.01200		16.73	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		15990.00000	14520	16.73	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		15990.00000	116705	16.73	0.00	0.00
R186 On 03/11/2005 Bond Future			8.06900	8.03200		16.62	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		29319.00000	27421	16.62	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		29319.00000	131493	16.62	0.00	0.00
R194 On 05/05/2005 Bond Future			7.95500	7.91400		3.54	0.00	0.00
R194 On 05/05/2005 Bond Future	7.50	Call		876.00000	670	3.54	0.00	0.00
R194 On 05/05/2005 Bond Future	7.50	Put		876.00000	12368	3.54	0.00	0.00
R194 On 04/08/2005 Bond Future			7.97800	7.93300		3.42	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		4424.00000	4035	3.42	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		4424.00000	15294	3.42	0.00	0.00
R194 On 03/11/2005 Bond Future			8.07300	8.02500		3.37	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		6187.00000	5789	3.37	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		6187.00000	18055	3.37	0.00	0.00
R201 On 05/05/2005 Bond Future			8.69300	8.65300		8.24	0.00	0.00
R201 On 05/05/2005 Bond Future	8.00	Call		362.00000	239	8.24	0.00	0.00
R201 On 05/05/2005 Bond Future	8.00	Put		362.00000	46241	8.24	0.00	0.00
R201 On 04/08/2005 Bond Future			8.73300	8.69200		8.50	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		5158.00000	4568	8.50	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		5158.00000	52284	8.50	0.00	0.00
R201 On 03/11/2005 Bond Future			8.79200	8.75000		8.36	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		9396.00000	8660	8.36	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		9396.00000	59169	8.36	0.00	0.00
R203 On 05/05/2005 Bond Future			8.68000	8.64500		10.32	0.00	0.00
R203 On 05/05/2005 Bond Future	8.00	Call		538.00000	375	10.32	0.00	0.00
R203 On 05/05/2005 Bond Future	8.00	Put		538.00000	51966	10.32	0.00	0.00
R203 On 04/08/2005 Bond Future			8.71100	8.67500		10.23	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		6764.00000	6078	10.23	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		6764.00000	59299	10.23	0.00	0.00
R203 On 03/11/2005 Bond Future			8.76100	8.72400		10.52	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		12200.00000	11324	10.52	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		12200.00000	67468	10.52	0.00	0.00
<b>Total for Derivatives:</b>							<b>0.00</b>	<b>107.00</b>

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>107.00</b>
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