



Daily MTM Report

Daily summary for 11/04/2005

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			7.28500	7.29000			0.00	0.00
R153 On 31/08/2010 Bond			8.20000	8.27500			0.00	0.00
R157 On 15/09/2015 Bond			8.60000	8.69000			0.00	0.00
R186 On 21/12/2026 Bond			7.94500	8.03500			0.00	0.00
R194 On 28/02/2008 Bond			7.89000	7.94500			0.00	0.00
R201 On 21/12/2014 Bond			8.59500	8.68000			0.00	0.00
R203 On 15/09/2017 Bond			8.58500	8.67000			0.00	0.00
Total for j-Bonds:							0.00	0.00

Derivatives

GOVI On 05/05/2005 jGovi			213.36900	212.40600		11.21	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		4242.00000	4472	11.21	0.00	0.00
GOVI On 05/05/2005 jGovi	220.00	Put		4242.00000	71552	11.21	0.00	0.00
GOVI On 04/08/2005 jGovi			217.29300	216.44400		6.44	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Call		7647.00000	9019	6.44	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		7647.00000	75539	6.44	0.00	0.00
GOVI On 03/11/2005 jGovi			221.26900	220.32000		6.31	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		14952.00000	16952	6.31	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		14952.00000	84512	6.31	0.00	0.00
J152 On 28/02/2006 jSwap			7.56493	7.58500		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			8.54017	8.63356		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.82851	8.90108		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.34877	8.47232		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			8.14705	8.21626		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.77212	8.84480		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.71025	8.85812		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			7.63500	7.64000		0.18	0.00	0.00
JFRA On 05/05/2005 jFra	7.25	Call		959.00000	945	0.18	0.00	0.00
JFRA On 05/05/2005 jFra	7.25	Put		959.00000	3	0.18	0.00	0.00
JFRA On 04/08/2005 jFra			7.38100	7.39600		0.27	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Call		810.00000	778	0.27	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		810.00000	458	0.27	0.00	0.00
JFRA On 03/11/2005 jFra			7.47900	7.51700		0.37	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		1471.00000	1403	0.37	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1471.00000	842	0.37	0.00	0.00
JFRA On 02/02/2006 jFra			7.62100	7.72500		0.42	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		2169.00000	1997	0.42	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		2169.00000	1090	0.42	0.00	0.00
JFRA On 04/05/2006 jFra			7.87200	7.98700		0.43	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		3263.00000	3048	0.43	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		3263.00000	916	0.43	0.00	0.00
JFRA On 03/08/2006 jFra			8.09100	8.24800		0.44	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		3906.00000	3613	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		3906.00000	946	0.44	0.00	0.00
JFRA On 02/11/2006 jFra			8.40600	8.48200		0.45	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		4515.00000	4363	0.45	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		4515.00000	929	0.45	0.00	0.00
JN02 On 05/05/2005 jNote			7.87700	7.93500		2.66	0.00	0.00
JN02 On 05/05/2005 jNote	7.50	Call		8468.00000	7460	2.66	0.00	0.00
JN02 On 05/05/2005 jNote	7.50	Put		8468.00000	550	2.66	0.00	0.00
JN02 On 04/08/2005 jNote			7.99600	8.07000		2.96	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		13176.00000	12109	2.96	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		13176.00000	3025	2.96	0.00	0.00
JN02 On 03/11/2005 jNote			8.17300	8.25200		3.16	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		17934.00000	16821	3.16	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		17934.00000	4521	3.16	0.00	0.00
JN05 On 05/05/2005 jNote			8.46300	8.55600		5.87	0.00	0.00
JN05 On 05/05/2005 jNote	8.00	Call		23152.00000	19585	5.87	0.00	0.00
JN05 On 05/05/2005 jNote	8.00	Put		23152.00000	733	5.87	0.00	0.00
JN05 On 04/08/2005 jNote			8.53700	8.63900		6.06	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		30338.00000	27051	6.06	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		30338.00000	5235	6.06	0.00	0.00
JN05 On 03/11/2005 jNote			8.63300	8.73900		6.17	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		37132.00000	33857	6.17	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		37132.00000	8219	6.17	0.00	0.00
JN10 On 05/05/2005 jNote			8.76400	8.83200		8.97	0.00	0.00
JN10 On 05/05/2005 jNote	8.00	Call		55417.00000	51061	8.97	0.00	0.00
JN10 On 05/05/2005 jNote	8.00	Put		55417.00000	88	8.97	0.00	0.00
JN10 On 04/08/2005 jNote			8.80400	8.87800		9.24	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		61491.00000	57230	9.24	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		61491.00000	3741	9.24	0.00	0.00
JN10 On 03/11/2005 jNote			8.85000	8.93300		9.44	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		68830.00000	64369	9.44	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		68830.00000	8022	9.44	0.00	0.00
JROD On 29/04/2005 jRod			7.24900	7.25600		0.00	0.00	0.00
JROD On 31/05/2005 jRod			7.38900	7.40000		0.00	0.00	0.00
JROD On 30/06/2005 jRod			7.54200	7.55500		0.00	0.00	0.00
JROD On 29/07/2005 jRod			7.44500	7.45000		0.00	0.00	0.00
JROD On 31/08/2005 jRod			7.49000	7.49400		0.00	0.00	0.00
JROD On 30/09/2005 jRod			7.52100	7.52500		0.00	0.00	0.00
JROD On 31/10/2005 jRod			7.44600	7.44800		0.00	0.00	0.00
JROD On 30/11/2005 jRod			7.48000	7.48200		0.00	0.00	0.00
JROD On 30/12/2005 jRod			7.52400	7.52600		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			7.48800	7.49000		0.00	0.00	0.00
JROD On 28/02/2006 jRod			7.52600	7.52800		0.00	0.00	0.00
JROD On 31/03/2006 jRod			7.56500	7.56600		0.00	0.00	0.00
R152 On 05/05/2005 Bond Future			7.25800	7.26000		0.82	0.00	0.00
R152 On 05/05/2005 Bond Future	7.00	Call		248.00000	212	0.82	0.00	0.00
R152 On 05/05/2005 Bond Future	7.00	Put		248.00000	2271	0.82	0.00	0.00
R152 On 04/08/2005 Bond Future			7.02600	7.03100		0.67	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		4319.00000	4328	0.67	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		4319.00000	344	0.67	0.00	0.00
R152 On 03/11/2005 Bond Future			6.90200	6.91600		0.44	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		1148.00000	1154	0.44	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1148.00000	1629	0.44	0.00	0.00
R153 On 05/05/2005 Bond Future			8.21100	8.28700		5.35	0.00	1.00
R153 On 05/05/2005 Bond Future	7.75	Call		626.00000	759	5.35	0.00	0.00
R153 On 05/05/2005 Bond Future	7.75	Put		626.00000	22988	5.35	0.00	0.00
R153 On 04/08/2005 Bond Future			8.24100	8.32300		5.24	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Call		5416.00000	6155	5.24	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		5416.00000	28791	5.24	0.00	0.00
R153 On 03/11/2005 Bond Future			8.31100	8.39900		5.34	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		8684.00000	9594	5.34	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		8684.00000	34272	5.34	0.00	0.00
R157 On 05/05/2005 Bond Future			8.61100	8.70300		8.05	0.00	0.00
R157 On 05/05/2005 Bond Future	8.00	Call		289.00000	385	8.05	0.00	0.00
R157 On 05/05/2005 Bond Future	8.00	Put		289.00000	52117	8.05	0.00	0.00
R157 On 04/08/2005 Bond Future			8.64700	8.74200		7.96	1.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Call		29190.00000	32906	9.30	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		28549.00000	24632	9.30	0.00	100.00
R157 On 04/08/2005 Bond Future	8.00	Call		0.00000	6824	7.96	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		0.00000	60467	7.96	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Call		40912.00000	45430	9.60	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		20486.00000	17371	9.60	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Call		54259.00000	59483	9.90	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Put		14457.00000	12048	9.90	0.00	0.00
R157 On 03/11/2005 Bond Future			8.70500	8.80500		8.22	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		10865.00000	12398	8.22	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		10865.00000	69579	8.22	0.00	0.00
R186 On 05/05/2005 Bond Future			7.94800	8.03900		16.15	0.00	0.00
R186 On 05/05/2005 Bond Future			7.94800	8.03900		16.15	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Call		1009.00000	1223	16.15	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Call		1009.00000	1223	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		1009.00000	91825	16.15	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Put		1009.00000	91825	16.15	0.00	0.00
R186 On 04/08/2005 Bond Future			7.95500	8.04800		16.75	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		14520.00000	16712	16.75	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		14520.00000	107612	16.75	0.00	0.00
R186 On 03/11/2005 Bond Future			7.97300	8.06900		16.61	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		27421.00000	30453	16.61	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		27421.00000	122977	16.61	0.00	0.00
R194 On 05/05/2005 Bond Future			7.89900	7.95500		3.52	0.00	0.00
R194 On 05/05/2005 Bond Future	7.50	Call		670.00000	723	3.52	0.00	0.00
R194 On 05/05/2005 Bond Future	7.50	Put		670.00000	10990	3.52	0.00	0.00
R194 On 04/08/2005 Bond Future			7.91500	7.97800		3.40	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		4035.00000	4350	3.40	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		4035.00000	14134	3.40	0.00	0.00
R194 On 03/11/2005 Bond Future			8.00200	8.07300		3.34	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		5789.00000	6152	3.34	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		5789.00000	16908	3.34	0.00	0.00
R201 On 05/05/2005 Bond Future			8.60700	8.69300		8.17	0.00	0.00
R201 On 05/05/2005 Bond Future	8.00	Call		239.00000	305	8.17	0.00	0.00
R201 On 05/05/2005 Bond Future	8.00	Put		239.00000	40744	8.17	0.00	0.00
R201 On 04/08/2005 Bond Future			8.64300	8.73300		8.44	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		4568.00000	5375	8.44	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		4568.00000	47387	8.44	0.00	0.00
R201 On 03/11/2005 Bond Future			8.69900	8.79200		8.29	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		8660.00000	9760	8.29	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		8660.00000	54505	8.29	0.00	0.00
R203 On 05/05/2005 Bond Future			8.59400	8.68000		10.27	0.00	0.00
R203 On 05/05/2005 Bond Future	8.00	Call		375.00000	481	10.27	0.00	0.00
R203 On 05/05/2005 Bond Future	8.00	Put		375.00000	45746	10.27	0.00	0.00
R203 On 04/08/2005 Bond Future			8.62200	8.71100		10.17	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		6078.00000	7097	10.17	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		6078.00000	53865	10.17	0.00	0.00
R203 On 03/11/2005 Bond Future			8.66900	8.76100		10.46	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		11324.00000	12744	10.46	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		11324.00000	62326	10.46	0.00	0.00

Total for Derivatives:							1.00	106.00
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Contract Details

Strike

Call/
Put

MTM Yield

Previous
MTM

Premium on
Option

Volatility

Traded Value

Open Interest

Grand Total:

1.00

106.00