



Daily MTM Report

Daily summary for 19/04/2005

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			6.77200	6.52600			0.00	0.00
R153 On 31/08/2010 Bond			7.68500	7.69000			0.00	0.00
R157 On 15/09/2015 Bond			8.12000	8.12000			0.00	0.00
R186 On 21/12/2026 Bond			7.52000	7.52000			0.00	0.00
R194 On 28/02/2008 Bond			7.28500	7.28000			0.00	0.00
R201 On 21/12/2014 Bond			8.12000	8.12000			0.00	0.00
R203 On 15/09/2017 Bond			8.11000	8.10500			0.00	0.00
Total for j-Bonds:							0.00	0.00

Derivatives

GOVI On 05/05/2005 jGovi			218.74900	218.70300		12.29	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		15024.00000	16307	12.29	0.00	0.00
GOVI On 05/05/2005 jGovi	220.00	Put		15024.00000	30037	12.29	0.00	0.00
GOVI On 04/08/2005 jGovi			222.57000	222.52400		6.93	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Call		24248.00000	26254	6.93	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		24248.00000	41684	6.93	0.00	0.00
GOVI On 03/11/2005 jGovi			226.49400	226.44700		6.74	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		32873.00000	36498	6.74	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		32873.00000	54598	6.74	0.00	0.00
J152 On 28/02/2006 jSwap			7.08379	7.07401		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.94903	8.19873		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.26256	8.52627		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.92709	8.32990		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.47295	7.69532		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.23745	8.48193		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.22758	8.58829		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.00000	0.00000		0.00	0.00	0.00
JFRA On 05/05/2005 jFra			7.04400	7.02100		0.27	0.00	0.00
JFRA On 05/05/2005 jFra	7.25	Call		53.00000	56	0.27	0.00	0.00
JFRA On 05/05/2005 jFra	7.25	Put		53.00000	561	0.27	0.00	0.00
JFRA On 04/08/2005 jFra			6.77400	6.74900		0.29	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Call		212.00000	215	0.29	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		212.00000	1382	0.29	0.00	0.00
JFRA On 03/11/2005 jFra			6.81000	6.80100		0.37	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		652.00000	638	0.37	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		652.00000	1717	0.37	0.00	0.00
JFRA On 02/02/2006 jFra			6.92800	6.92100		0.42	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		1143.00000	1137	0.42	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1143.00000	1926	0.42	0.00	0.00
JFRA On 04/05/2006 jFra			7.14200	7.13400		0.43	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1942.00000	1938	0.43	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1942.00000	1590	0.43	0.00	0.00
JFRA On 03/08/2006 jFra			7.36300	7.37500		0.43	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2479.00000	2433	0.43	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		2479.00000	1545	0.43	0.00	0.00
JFRA On 02/11/2006 jFra			7.60400	7.56200		0.43	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2921.00000	2942	0.43	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		2921.00000	1465	0.43	0.00	0.00
JN02 On 05/05/2005 jNote			7.16700	7.16400		2.70	0.00	0.00
JN02 On 05/05/2005 jNote	7.50	Call		454.00000	403	2.70	0.00	0.00
JN02 On 05/05/2005 jNote	7.50	Put		454.00000	6551	2.70	0.00	0.00
JN02 On 04/08/2005 jNote			7.26400	7.34200		2.98	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		5191.00000	4508	2.98	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		5191.00000	8863	2.98	0.00	0.00
JN02 On 03/11/2005 jNote			7.41300	7.59300		3.18	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		10278.00000	8563	3.18	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		10278.00000	10166	3.18	0.00	0.00
JN05 On 05/05/2005 jNote			7.83300	8.08500		6.19	0.00	0.00
JN05 On 05/05/2005 jNote	8.00	Call		7140.00000	2447	6.19	0.00	0.00
JN05 On 05/05/2005 jNote	8.00	Put		7140.00000	9361	6.19	0.00	0.00
JN05 On 04/08/2005 jNote			7.91900	8.19000		6.40	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		17731.00000	12228	6.40	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		17731.00000	15576	6.40	0.00	0.00
JN05 On 03/11/2005 jNote			8.02400	8.31300		6.49	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		25565.00000	19562	6.49	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		25565.00000	18575	6.49	0.00	0.00
JN10 On 05/05/2005 jNote			8.18600	8.44200		9.56	0.00	0.00
JN10 On 05/05/2005 jNote	8.00	Call		30507.00000	15878	9.56	0.00	0.00
JN10 On 05/05/2005 jNote	8.00	Put		30507.00000	3136	9.56	0.00	0.00
JN10 On 04/08/2005 jNote			8.22800	8.49900		9.86	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		41366.00000	29832	9.86	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		41366.00000	14257	9.86	0.00	0.00
JN10 On 03/11/2005 jNote			8.27800	8.56800		10.12	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		51131.00000	39872	10.12	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		51131.00000	20951	10.12	0.00	0.00
JROD On 29/04/2005 jRod			7.14900	7.15100		0.00	0.00	0.00
JROD On 31/05/2005 jRod			7.07100	7.07400		0.00	0.00	0.00
JROD On 30/06/2005 jRod			7.01200	7.01600		0.00	0.00	0.00
JROD On 29/07/2005 jRod			7.09000	7.09200		0.00	0.00	0.00
JROD On 31/08/2005 jRod			7.07300	7.07500		0.00	0.00	0.00
JROD On 30/09/2005 jRod			7.05000	7.05200		0.00	0.00	0.00
JROD On 31/10/2005 jRod			7.09400	7.09500		0.00	0.00	0.00
JROD On 30/11/2005 jRod			7.08200	7.08300		0.00	0.00	0.00
JROD On 30/12/2005 jRod			7.06500	7.06600		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			7.09100	7.09200		0.00	0.00	0.00
JROD On 28/02/2006 jRod			7.08000	7.08100		0.00	0.00	0.00
JROD On 31/03/2006 jRod			7.06700	7.06700		0.00	0.00	0.00
R152 On 05/05/2005 Bond Future			6.75900	6.49600		0.88	0.00	0.00
R152 On 05/05/2005 Bond Future	7.00	Call		4057.00000	2097	0.88	0.00	0.00
R152 On 05/05/2005 Bond Future	7.00	Put		4057.00000	168	0.88	0.00	0.00
R152 On 04/08/2005 Bond Future			6.57700	6.20500		0.71	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		8562.00000	6574	0.71	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		8562.00000	105	0.71	0.00	0.00
R152 On 03/11/2005 Bond Future			6.46500	6.03300		0.45	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		2751.00000	1876	0.45	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		2751.00000	986	0.45	0.00	0.00
R153 On 05/05/2005 Bond Future			7.69400	7.69900		5.66	0.00	1.00
R153 On 05/05/2005 Bond Future	7.75	Call		7156.00000	7386	5.66	0.00	0.00
R153 On 05/05/2005 Bond Future	7.75	Put		7156.00000	4650	5.66	0.00	0.00
R153 On 04/08/2005 Bond Future			7.73000	7.73800		5.54	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Call		14859.00000	15729	5.54	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		14859.00000	14796	5.54	0.00	0.00
R153 On 03/11/2005 Bond Future			7.79600	7.82500		5.63	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		17714.00000	19350	5.63	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		17714.00000	21398	5.63	0.00	0.00
R157 On 05/05/2005 Bond Future			8.12900	8.12900		8.60	0.00	0.00
R157 On 05/05/2005 Bond Future	8.00	Call		5191.00000	5433	8.60	0.00	0.00
R157 On 05/05/2005 Bond Future	8.00	Put		5191.00000	16583	8.60	0.00	0.00
R157 On 04/08/2005 Bond Future			8.16900	8.17000		8.48	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Call		18101.00000	19546	8.48	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		18101.00000	33842	8.48	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Call		58027.00000	57987	9.30	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		10490.00000	10366	9.30	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Call		7414.00000	74124	9.60	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		6818.00000	6718	9.60	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Call		91073.00000	91079	9.90	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Put		4375.00000	4297	9.90	0.00	0.00
R157 On 03/11/2005 Bond Future			8.22600	8.24000		8.76	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		24402.00000	26957	8.76	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		24402.00000	45652	8.76	0.00	0.00
R186 On 05/05/2005 Bond Future			7.52300	7.52300		17.90	0.00	0.00
R186 On 05/05/2005 Bond Future			7.52300	7.52300		17.90	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Call		6459.00000	7224	17.90	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Call		6459.00000	7224	17.90	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		6459.00000	43816	17.90	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Put		6459.00000	43816	17.90	0.00	0.00
R186 On 04/08/2005 Bond Future			7.53400	7.53500		18.50	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		33086.00000	36957	18.50	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		33086.00000	74748	18.50	0.00	0.00
R186 On 03/11/2005 Bond Future			7.55300	7.56100		18.37	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		49516.00000	55529	18.37	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		49516.00000	95534	18.37	0.00	0.00
R194 On 05/05/2005 Bond Future			7.29100	7.28600		3.66	0.00	0.00
R194 On 05/05/2005 Bond Future	7.50	Call		6839.00000	6708	3.66	0.00	0.00
R194 On 05/05/2005 Bond Future	7.50	Put		6839.00000	1280	3.66	0.00	0.00
R194 On 04/08/2005 Bond Future			7.30700	7.30600		3.51	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		10713.00000	10860	3.51	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		10713.00000	6270	3.51	0.00	0.00
R194 On 03/11/2005 Bond Future			7.37600	7.41000		3.44	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		11540.00000	12215	3.44	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		11540.00000	9536	3.44	0.00	0.00
R201 On 05/05/2005 Bond Future			8.12900	8.13000		8.67	0.00	0.00
R201 On 05/05/2005 Bond Future	8.00	Call		3995.00000	4199	8.67	0.00	0.00
R201 On 05/05/2005 Bond Future	8.00	Put		3995.00000	12968	8.67	0.00	0.00
R201 On 04/08/2005 Bond Future			8.17000	8.17200		8.92	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		14062.00000	15158	8.92	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		14062.00000	26484	8.92	0.00	0.00
R201 On 03/11/2005 Bond Future			8.22400	8.23800		8.76	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		19100.00000	20947	8.76	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		19100.00000	35564	8.76	0.00	0.00
R203 On 05/05/2005 Bond Future			8.11700	8.11200		11.26	0.00	0.00
R203 On 05/05/2005 Bond Future	8.00	Call		5516.00000	5767	11.26	0.00	0.00
R203 On 05/05/2005 Bond Future	8.00	Put		5516.00000	14906	11.26	0.00	0.00
R203 On 04/08/2005 Bond Future			8.14900	8.14500		11.13	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		18262.00000	19836	11.13	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		18262.00000	31312	11.13	0.00	0.00
R203 On 03/11/2005 Bond Future			8.19500	8.20000		11.44	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		24886.00000	27516	11.44	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		24886.00000	42315	11.44	0.00	0.00
Total for Derivatives:							0.00	6.00

Contract Details

Strike

Call/
Put

MTM Yield

Previous
MTM

Premium on
Option

Volatility

Traded Value

Open Interest

Grand Total:

0.00

6.00