



Daily MTM Report

Daily summary for 21/04/2005

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			6.73700	6.73500			0.00	0.00
R153 On 31/08/2010 Bond			7.73000	7.67500			0.00	0.00
R157 On 15/09/2015 Bond			8.20500	8.11500			0.00	0.00
R186 On 21/12/2026 Bond			7.62000	7.51000			0.00	0.00
R194 On 28/02/2008 Bond			7.34000	7.30500			0.00	0.00
R201 On 21/12/2014 Bond			8.20500	8.11500			0.00	0.00
R203 On 15/09/2017 Bond			8.20000	8.10500			0.00	0.00
Total for j-Bonds:							0.00	0.00

Derivatives

GOVI On 05/05/2005 jGovi			217.80200	218.68500		12.41	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		15635.00000	12017	12.41	0.00	0.00
GOVI On 05/05/2005 jGovi	220.00	Put		15635.00000	33997	12.41	0.00	0.00
GOVI On 04/08/2005 jGovi			221.60300	222.51500		6.90	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Call		26031.00000	22283	6.90	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		26031.00000	46253	6.90	0.00	0.00
GOVI On 03/11/2005 jGovi			225.29800	226.23200		6.73	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		36185.00000	32348	6.73	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		36185.00000	59368	6.73	0.00	0.00
J152 On 28/02/2006 jSwap			7.05603	7.04633		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.98198	7.93941		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.33403	8.24953		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.95403	7.90771		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.52421	7.48301		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.28899	8.21604		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.28671	8.21284		0.00	0.00	0.00
JBAR On 16/03/2005 jBar				7.00000		0.00	0.00	0.00
JFRA On 05/05/2005 jFra			7.01500	7.03600		0.26	0.00	0.00
JFRA On 05/05/2005 jFra	7.25	Call		46.00000	33	0.26	0.00	0.00
JFRA On 05/05/2005 jFra	7.25	Put		46.00000	609	0.26	0.00	0.00
JFRA On 04/08/2005 jFra			6.72100	6.69200		0.29	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Call		164.00000	173	0.29	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		164.00000	1470	0.29	0.00	0.00
JFRA On 03/11/2005 jFra			6.77500	6.75000		0.37	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		570.00000	585	0.37	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		570.00000	1749	0.37	0.00	0.00
JFRA On 02/02/2006 jFra			6.94200	6.88400		0.42	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		1066.00000	1132	0.42	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1066.00000	1887	0.42	0.00	0.00
JFRA On 04/05/2006 jFra			7.17900	7.09300		0.43	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1848.00000	1973	0.43	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1848.00000	1535	0.43	0.00	0.00
JFRA On 03/08/2006 jFra			7.39700	7.29900		0.43	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2316.00000	2473	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		2316.00000	1501	0.43	0.00	0.00
JFRA On 02/11/2006 jFra			7.65100	7.56100		0.43	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2848.00000	3009	0.43	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		2848.00000	1416	0.43	0.00	0.00
JN02 On 05/05/2005 jNote			7.18300	7.13900		2.68	0.00	0.00
JN02 On 05/05/2005 jNote	7.50	Call		288.00000	352	2.68	0.00	0.00
JN02 On 05/05/2005 jNote	7.50	Put		288.00000	6204	2.68	0.00	0.00
JN02 On 04/08/2005 jNote			7.30000	7.24500		2.96	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		4270.00000	4662	2.96	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		4270.00000	8352	2.96	0.00	0.00
JN02 On 03/11/2005 jNote			7.47800	7.42500		3.16	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		8564.00000	9044	3.16	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		8564.00000	9450	3.16	0.00	0.00
JN05 On 05/05/2005 jNote			7.87000	7.82800		6.13	0.00	0.00
JN05 On 05/05/2005 jNote	8.00	Call		2201.00000	2584	6.13	0.00	0.00
JN05 On 05/05/2005 jNote	8.00	Put		2201.00000	7962	6.13	0.00	0.00
JN05 On 04/08/2005 jNote			7.95700	7.91000		6.33	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		11841.00000	12693	6.33	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		11841.00000	14469	6.33	0.00	0.00
JN05 On 03/11/2005 jNote			8.06500	8.01700		6.45	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		19171.00000	20189	6.45	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		19171.00000	17518	6.45	0.00	0.00
JN10 On 05/05/2005 jNote			8.25100	8.16900		9.53	0.00	0.00
JN10 On 05/05/2005 jNote	8.00	Call		14764.00000	18931	9.53	0.00	0.00
JN10 On 05/05/2005 jNote	8.00	Put		14764.00000	1766	9.53	0.00	0.00
JN10 On 04/08/2005 jNote			8.30100	8.21300		9.84	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		28932.00000	32687	9.84	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		28932.00000	12168	9.84	0.00	0.00
JN10 On 03/11/2005 jNote			8.36000	8.26800		10.09	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		39113.00000	42971	10.09	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		39113.00000	18527	10.09	0.00	0.00
JROD On 29/04/2005 jRod			7.14800	7.14800		0.00	0.00	0.00
JROD On 31/05/2005 jRod			7.06500	7.06500		0.00	0.00	0.00
JROD On 30/06/2005 jRod			7.00200	7.00800		0.00	0.00	0.00
JROD On 29/07/2005 jRod			7.07200	7.08700		0.00	0.00	0.00
JROD On 31/08/2005 jRod			7.02100	7.05900		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.95300	7.01700		0.00	0.00	0.00
JROD On 31/10/2005 jRod			6.99700	7.05600		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.96000	7.02900		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.92000	6.99600		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			6.97100	7.02800		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.94900	7.00400		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.92100	6.97400		0.00	0.00	0.00
R152 On 05/05/2005 Bond Future			6.72500	6.72200		0.86	0.00	0.00
R152 On 05/05/2005 Bond Future	7.00	Call		2332.00000	2296	0.86	0.00	0.00
R152 On 05/05/2005 Bond Future	7.00	Put		2332.00000	94	0.86	0.00	0.00
R152 On 04/08/2005 Bond Future			6.54100	6.52300		0.70	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		6850.00000	6750	0.70	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		6850.00000	81	0.70	0.00	0.00
R152 On 03/11/2005 Bond Future			6.43500	6.39500		0.45	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		1987.00000	1906	0.45	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1987.00000	922	0.45	0.00	0.00
R153 On 05/05/2005 Bond Future			7.73700	7.68200		5.62	0.00	1.00
R153 On 05/05/2005 Bond Future	7.75	Call		7483.00000	5807	5.62	0.00	0.00
R153 On 05/05/2005 Bond Future	7.75	Put		7483.00000	5173	5.62	0.00	0.00
R153 On 04/08/2005 Bond Future			7.77800	7.71700		5.50	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Call		15789.00000	14324	5.50	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		15789.00000	15630	5.50	0.00	0.00
R153 On 03/11/2005 Bond Future			7.85100	7.78600		5.58	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		19288.00000	17897	5.58	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		19288.00000	22388	5.58	0.00	0.00
R157 On 05/05/2005 Bond Future			8.21200	8.12200		8.59	0.00	0.00
R157 On 05/05/2005 Bond Future	7.75	Call		0.00000	430	8.59	0.00	0.00
R157 On 05/05/2005 Bond Future	7.75	Put		0.00000	40653	8.59	0.00	0.00
R157 On 05/05/2005 Bond Future	8.00	Call		5252.00000	2925	8.59	0.00	0.00
R157 On 05/05/2005 Bond Future	8.00	Put		5252.00000	21184	8.59	0.00	0.00
R157 On 04/08/2005 Bond Future			8.25700	8.16200		9.00	0.00	0.00
R157 On 04/08/2005 Bond Future	7.75	Call		0.00000	9700	8.41	200.00	200.00
R157 On 04/08/2005 Bond Future	7.75	Put		0.00000	52887	8.41	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Call		19416.00000	16933	8.68	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		33124.00000	38593	8.68	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Call		0.00000	26837	9.00	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Put		0.00000	27421	9.00	200.00	200.00
R157 On 04/08/2005 Bond Future	8.75	Call		58331.00000	53177	9.65	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		10122.00000	12920	9.65	200.00	300.00
R157 On 04/08/2005 Bond Future	9.00	Call		74529.00000	68567	9.92	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		6535.00000	8525	9.92	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Call		91533.00000	84947	10.19	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Put		4163.00000	5529	10.19	0.00	0.00
R157 On 03/11/2005 Bond Future			8.32000	8.22000		8.76	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		26744.00000	23608	8.76	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 03/11/2005 Bond Future	8.00	Put		26744.00000	49976	8.76	0.00	0.00
R186 On 05/05/2005 Bond Future			7.62300	7.51300		17.86	0.00	0.00
R186 On 05/05/2005 Bond Future			7.62300	7.51300		17.86	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Call		6880.00000	3711	17.86	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Call		6880.00000	3711	17.86	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Put		6880.00000	53328	17.86	0.00	0.00
R186 On 05/05/2005 Bond Future	7.25	Put		6880.00000	53328	17.86	0.00	0.00
R186 On 04/08/2005 Bond Future			7.63700	7.52300		18.45	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		36738.00000	31155	18.45	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		36738.00000	82253	18.45	0.00	0.00
R186 On 03/11/2005 Bond Future			7.66000	7.54300		18.30	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		55111.00000	49081	18.30	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		55111.00000	102781	18.30	0.00	0.00
R194 On 05/05/2005 Bond Future			7.34600	7.31000		3.63	0.00	0.00
R194 On 05/05/2005 Bond Future	7.50	Call		6233.00000	5473	3.63	0.00	0.00
R194 On 05/05/2005 Bond Future	7.50	Put		6233.00000	1477	3.63	0.00	0.00
R194 On 04/08/2005 Bond Future			7.37100	7.32900		3.50	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		10465.00000	9876	3.50	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		10465.00000	6811	3.50	0.00	0.00
R194 On 03/11/2005 Bond Future			7.45300	7.40500		3.43	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		11786.00000	11243	3.43	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		11786.00000	10229	3.43	0.00	0.00
R201 On 05/05/2005 Bond Future			8.21300	8.12300		8.66	0.00	0.00
R201 On 05/05/2005 Bond Future	8.00	Call		4036.00000	2232	8.66	0.00	0.00
R201 On 05/05/2005 Bond Future	8.00	Put		4036.00000	16660	8.66	0.00	0.00
R201 On 04/08/2005 Bond Future			8.25800	8.16300		8.92	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		15035.00000	12660	8.92	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		15035.00000	29787	8.92	0.00	0.00
R201 On 03/11/2005 Bond Future			8.31800	8.21900		8.78	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		20753.00000	18362	8.78	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		20753.00000	39033	8.78	0.00	0.00
R203 On 05/05/2005 Bond Future			8.20600	8.11100		11.26	0.00	0.00
R203 On 05/05/2005 Bond Future	8.00	Call		5558.00000	3171	11.26	0.00	0.00
R203 On 05/05/2005 Bond Future	8.00	Put		5558.00000	19187	11.26	0.00	0.00
R203 On 04/08/2005 Bond Future			8.24200	8.14300		11.14	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		19661.00000	16682	11.14	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		19661.00000	35233	11.14	0.00	0.00
R203 On 03/11/2005 Bond Future			8.29200	8.18900		11.46	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		27293.00000	24259	11.46	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		27293.00000	46312	11.46	0.00	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
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Total for Derivatives:								600.00	706.00
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Grand Total:								600.00	706.00
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