



# Daily MTM Report

Daily summary for 04/07/2005

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>i-Bonds</u></b>								
R152 On 28/02/2006 Bond			7.05000	7.04700			0.00	0.00
R153 On 31/08/2010 Bond			7.69000	7.62000			0.00	0.00
R157 On 15/09/2015 Bond			8.09500	8.06500			0.00	0.00
R186 On 21/12/2026 Bond			7.71500	7.68000			0.00	0.00
R194 On 28/02/2008 Bond			7.38000	7.32000			0.00	0.00
R201 On 21/12/2014 Bond			8.12500	8.10500			0.00	0.00
R203 On 15/09/2017 Bond			8.14500	8.11500			0.00	0.00
R204 On 21/12/2018 Bond			8.14000	8.11000			0.00	0.00
R207 On 15/01/2020 Bond			8.10700	8.07600			0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b>Total for j-Bonds:</b>							<b>0.00</b>	<b>0.00</b>

## Derivatives

GOVI On 04/08/2005 jGovi			222.18100	222.64200		11.40	0.00	17.00
GOVI On 04/08/2005 jGovi	224.00	Call		24684.00000	21363	11.40	0.00	0.00
GOVI On 04/08/2005 jGovi	224.00	Put		38264.00000	39553	11.40	0.00	0.00
GOVI On 03/11/2005 jGovi			226.05300	226.53200		6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		27778.00000	25314	6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		42458.00000	44784	6.53	0.00	0.00
J152 On 28/02/2006 jSwap			7.12200	7.12100		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.68700	7.62200		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.10600	8.08000		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.66300	7.62700		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.39700	7.34400		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.11900	8.10100		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.11400	8.08600		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.12800	8.09900		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.05600	8.02800		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			6.95400	6.95400		0.00	0.00	0.00
JFRA On 04/08/2005 jFra			6.94400	6.93200		0.19	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Call		25.00000	23	0.19	0.00	0.00
JFRA On 04/08/2005 jFra	7.25	Put		804.00000	773	0.19	0.00	0.00
JFRA On 03/11/2005 jFra			6.76800	6.70100		0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		172.00000	201	0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		1518.00000	1383	0.27	0.00	0.00
JFRA On 02/02/2006 jFra			6.82000	6.76300		0.35	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JFRA On 02/02/2006 jFra	7.25	Call		573.00000	613	0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1767.00000	1668	0.35	0.00	0.00
JFRA On 04/05/2006 jFra			6.95600	6.87900		0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1240.00000	1323	0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1537.00000	1431	0.38	0.00	0.00
JFRA On 03/08/2006 jFra			7.17400	7.09300		0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1762.00000	1861	0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1534.00000	1435	0.40	0.00	0.00
JFRA On 02/11/2006 jFra			7.40300	7.33900		0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2300.00000	2385	0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1470.00000	1398	0.40	0.00	0.00
JFRA On 01/02/2007 jFra			7.68600	7.59000		0.40	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		2118.00000	2237	0.40	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1898.00000	1782	0.40	0.00	0.00
JFRA On 03/05/2007 jFra			7.88500	7.79600		0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2689.00000	2805	0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1965.00000	1863	0.43	0.00	0.00
JFRA On 02/08/2007 jFra			8.00100	7.96300		0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3345.00000	3392	0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2213.00000	2168	0.48	0.00	0.00
JFRA On 01/11/2007 jFra			8.14100	8.08400		0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3989.00000	4070	0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2455.00000	2386	0.52	0.00	0.00
JN02 On 04/08/2005 jNote			7.19000	7.12300		2.51	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Call		762.00000	911	2.51	0.00	0.00
JN02 On 04/08/2005 jNote	7.50	Put		7729.00000	6637	2.51	0.00	0.00
JN02 On 03/11/2005 jNote			7.31800	7.24700		2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		4450.00000	4898	2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		9122.00000	8257	2.79	0.00	0.00
JN05 On 04/08/2005 jNote			7.81800	7.73100		5.80	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Call		2875.00000	3659	5.80	0.00	0.00
JN05 On 04/08/2005 jNote	8.00	Put		14027.00000	11191	5.80	0.00	0.00
JN05 On 03/11/2005 jNote			7.90000	7.80800		6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		10440.00000	11892	6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		18383.00000	16022	6.00	0.00	0.00
JN10 On 04/08/2005 jNote			8.08500	8.03200		9.28	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Call		12417.00000	13922	9.28	0.00	0.00
JN10 On 04/08/2005 jNote	8.00	Put		10213.00000	8084	9.28	0.00	0.00
JN10 On 03/11/2005 jNote			8.12800	8.07700		9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		25026.00000	26634	9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		19735.00000	17867	9.57	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JROD On 29/07/2005 jRod			6.70000	6.55700		0.00	0.00	0.00
JROD On 31/08/2005 jRod			6.79600	6.65400		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.87200	6.72900		0.00	0.00	0.00
JROD On 31/10/2005 jRod			6.83000	6.75900		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.84600	6.77400		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.86400	6.79100		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.83800	6.79000		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.85900	6.81000		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.89000	6.84000		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.87500	6.83800		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.90400	6.86700		0.00	0.00	0.00
R152 On 04/08/2005 Bond Future			7.05300	7.04800		0.48	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Call		3865.00000	3837	0.48	0.00	0.00
R152 On 04/08/2005 Bond Future	7.75	Put		3.00000	2	0.48	0.00	0.00
R152 On 03/11/2005 Bond Future			7.08800	7.07700		0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		410.00000	391	0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1430.00000	1445	0.34	0.00	0.00
R153 On 04/08/2005 Bond Future			7.70600	7.63600		5.50	0.00	1.00
R153 On 04/08/2005 Bond Future	7.75	Call		11177.00000	8925	5.30	0.00	0.00
R153 On 04/08/2005 Bond Future	7.75	Put		5843.00000	6870	5.30	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Call		29437.00000	26323	5.75	0.00	0.00
R153 On 04/08/2005 Bond Future	8.25	Put		1057.00000	1222	5.75	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Call		51006.00000	47737	6.20	0.00	0.00
R153 On 04/08/2005 Bond Future	8.75	Put		135.00000	145	6.20	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Call		61959.00000	58680	6.45	0.00	0.00
R153 On 04/08/2005 Bond Future	9.00	Put		46.00000	46	6.45	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Call		72832.00000	69553	6.45	0.00	0.00
R153 On 04/08/2005 Bond Future	9.25	Put		10.00000	9	6.45	0.00	0.00
R153 On 03/11/2005 Bond Future			7.75200	7.69500		5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		15799.00000	14304	5.05	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		13344.00000	14393	5.05	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Call		22771.00000	20986	5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		9239.00000	9998	5.25	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Call		39705.00000	37523	5.75	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		4403.00000	4765	5.75	0.00	0.00
R157 On 04/08/2005 Bond Future			8.11100	8.08100		9.00	0.00	1.00
R157 On 04/08/2005 Bond Future	8.00	Call		11411.00000	9718	8.40	0.00	0.00
R157 On 04/08/2005 Bond Future	8.00	Put		18288.00000	19131	8.40	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Call		56558.00000	53953	9.35	0.00	0.00
R157 On 04/08/2005 Bond Future	8.75	Put		1519.00000	1450	9.35	0.00	400.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 04/08/2005 Bond Future	9.00	Call		75359.00000	72770	9.65	0.00	0.00
R157 On 04/08/2005 Bond Future	9.00	Put		535.00000	481	9.65	0.00	500.00
R157 On 04/08/2005 Bond Future	9.25	Call		94381.00000	91817	10.00	0.00	0.00
R157 On 04/08/2005 Bond Future	9.25	Put		181.00000	152	10.00	0.00	100.00
R157 On 04/08/2005 Bond Future	7.75	Call		4277.00000	3327	8.10	0.00	200.00
R157 On 04/08/2005 Bond Future	7.75	Put		32681.00000	34266	8.10	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Call		23158.00000	20893	8.70	0.00	0.00
R157 On 04/08/2005 Bond Future	8.25	Put		8959.00000	9230	8.70	0.00	200.00
R157 On 03/11/2005 Bond Future			8.15400	8.12300		9.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		22351.00000	20896	8.40	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		32569.00000	33673	8.40	0.00	0.00
R186 On 04/08/2005 Bond Future			7.72200	7.68600		12.80	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Call		2902.00000	1999	12.00	0.00	0.00
R186 On 04/08/2005 Bond Future	7.25	Put		60259.00000	63924	12.00	0.00	0.00
R186 On 03/11/2005 Bond Future			7.73800	7.70200		12.80	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		15613.00000	14016	12.00	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		74629.00000	77562	12.00	0.00	0.00
R194 On 04/08/2005 Bond Future			7.39400	7.33200		3.10	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Call		6463.00000	5359	3.10	0.00	0.00
R194 On 04/08/2005 Bond Future	7.50	Put		2469.00000	2842	3.10	0.00	0.00
R194 On 03/11/2005 Bond Future			7.43900	7.36900		3.10	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		9258.00000	8338	3.10	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		6428.00000	7022	3.10	0.00	0.00
R201 On 04/08/2005 Bond Future			8.14100	8.12100		8.44	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Call		7287.00000	6324	8.44	0.00	0.00
R201 On 04/08/2005 Bond Future	8.00	Put		15365.00000	15730	8.44	0.00	0.00
R201 On 03/11/2005 Bond Future			8.18300	8.16200		8.35	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		16088.00000	15263	8.35	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		26685.00000	27224	8.35	0.00	0.00
R203 On 04/08/2005 Bond Future			8.15800	8.12800		10.47	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Call		8990.00000	7563	10.47	0.00	0.00
R203 On 04/08/2005 Bond Future	8.00	Put		18859.00000	19727	10.47	0.00	0.00
R203 On 03/11/2005 Bond Future			8.19500	8.16400		10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		20073.00000	18769	10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		32538.00000	33567	10.80	0.00	0.00
R204 On 04/08/2005 Bond Future			8.15300	8.12300		11.83	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Call		19951.00000	17869	11.83	0.00	0.00
R204 On 04/08/2005 Bond Future	8.25	Put		9850.00000	10167	11.83	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 03/11/2005 Bond Future			8.18600	8.15500		11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		31663.00000	29986	11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		24198.00000	24966	11.73	0.00	0.00
R207 On 04/08/2005 Bond Future			8.11900	8.08800		0.00	0.00	0.00
R207 On 04/08/2005 Bond Future	8.00	Call		2853.00000	1947	0.00	0.00	0.00
R207 On 04/08/2005 Bond Future	8.00	Put		9940.00000	11514	0.00	0.00	0.00
R207 On 03/11/2005 Bond Future			8.14700	8.11500		0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Call		7160.00000	6126	0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Put		16329.00000	17825	0.00	0.00	0.00
<b>Total for Derivatives:</b>							<b>0.00</b>	<b>1,919.00</b>

**Grand Total:** **0.00** **1,919.00**