



Interest Rates Daily MTM Report

Daily summary for: 04/03/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R155 On 06/05/2010 Bond Future			7.36600	7.37100		4.50	0.00	0	0
Total R155 Future							0.00	0	0
R155 On 06/05/2010 Bond Future	7.50	Call		277.00000	280,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.50	Put		111.00000	108,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.55	Call		491.00000	493,000	2.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.55	Put		261.00000	257,000	2.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.45	Call		238.00000	240,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.45	Put		137.00000	132,000	1.00	0.00	0	0
Total R155 Option							0.00	0	0
Total For R155							0.00	0	0
R157 On 06/05/2010 Bond Future			8.20800	8.21900		4.50	0.00	0	6,883
R157 On 05/08/2010 Bond Future			8.26400	8.27600		4.50	0.00	0	0
R157 On 04/11/2010 Bond Future			8.29500	8.30800		4.75	0.00	0	0
Total R157 Future							0.00	0	6,883
R157 On 06/05/2010 Bond Future	8.50	Call		1,731.00000	1,765,000	4.34	0.00	0	0
R157 On 06/05/2010 Bond Future	8.50	Put		378.00000	358,000	4.34	0.00	0	0
R157 On 05/08/2010 Bond Future	8.75	Call		2,759.00000	2,797,000	4.34	0.00	0	0
R157 On 05/08/2010 Bond Future	8.75	Put		589.00000	572,000	4.34	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/08/2010	Bond Future	8.50	Call		1,971.00000	2,002,000	4.25	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		939.00000	915,000	4.25	0.00	0	500
R157	On	05/08/2010	Bond Future	9.00	Call		3,649.00000	3,692,000	4.43	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		355.00000	342,000	4.43	0.00	0	500
R157	On	05/08/2010	Bond Future	8.25	Put		1,447.00000	1,416,000	4.21	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		1,327.00000	1,351,000	4.21	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		2,448.00000	2,477,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		1,603.00000	1,575,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		2,572.00000	2,603,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		1,508.00000	1,482,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		2,327.00000	2,356,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		1,701.00000	1,673,000	5.00	0.00	0	0
Total R157 Option										0.00	0	1,500
Total For R157										0.00	0	8,383
R186	On	06/05/2010	Bond Future			8.97700	8.97700		10.00	0.00	0	19,296
R186	On	05/08/2010	Bond Future			9.02200	9.02200		10.75	0.00	0	0
R186	On	04/11/2010	Bond Future			9.05100	9.05200		11.00	0.00	0	0
Total R186 Future										0.00	0	19,296
R186	On	06/05/2010	Bond Future	9.00	Call		1,898.00000	1,884,000	9.16	0.00	0	0
R186	On	06/05/2010	Bond Future	9.00	Put		1,683.00000	1,669,000	9.16	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Call		4,092.00000	4,083,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		2,012.00000	2,003,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	8.75	Call		1,829.00000	1,820,000	9.79	0.00	0	1,300
R186	On	05/08/2010	Bond Future	8.75	Put		4,388.00000	4,379,000	9.79	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		7,270.00000	7,264,000	10.47	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		825.00000	819,000	10.47	0.00	0	1,300

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/08/2010	Bond Future	10.00	Call		9,045.00000	9,039,000	10.74	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		514.00000	508,000	10.74	0.00	0	3,000
R186	On	04/11/2010	Bond Future	9.25	Call		5,108.00000	5,105,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		3,318.00000	3,306,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		5,357.00000	5,354,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		3,122.00000	3,110,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		4,491.00000	4,488,000	10.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		3,149.00000	3,137,000	10.00	0.00	0	0
Total R186 Option										0.00	0	5,600
Total For R186										0.00	0	24,896
R201	On	06/05/2010	Bond Future			8.21600	8.22700		4.25	0.00	0	486
R201	On	05/08/2010	Bond Future			8.26600	8.27800		4.50	0.00	0	0
R201	On	04/11/2010	Bond Future			8.28300	8.29600		4.25	0.00	0	0
Total R201 Future										0.00	0	486
R201	On	06/05/2010	Bond Future	8.50	Call		1,347.00000	1,372,000	4.06	0.00	0	0
R201	On	06/05/2010	Bond Future	8.50	Put		310.00000	293,000	4.06	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Call		2,889.00000	2,922,000	4.42	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		303.00000	293,000	4.42	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		1,750.00000	1,774,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		1,047.00000	1,026,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		1,850.00000	1,875,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		975.00000	955,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		1,653.00000	1,676,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		1,122.00000	1,100,000	4.00	0.00	0	0
Total R201 Option										0.00	0	0
Total For R201										0.00	0	486

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	06/05/2010	Bond Future			8.74500	8.76700		6.50	0.00	0	1,710
R203	On	05/08/2010	Bond Future			8.80100	8.82400		6.75	0.00	0	0
R203	On	04/11/2010	Bond Future			8.84000	8.86400		7.00	0.00	0	0
Total R203 Future										0.00	0	1,710
R203	On	06/05/2010	Bond Future	9.00	Call		1,740.00000	1,813,000	6.25	0.00	0	0
R203	On	06/05/2010	Bond Future	9.00	Put		528.00000	486,000	6.25	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Call		2,933.00000	3,012,000	6.38	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		793.00000	755,000	6.38	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		3,299.00000	3,371,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		1,410.00000	1,363,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		3,451.00000	3,525,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		1,320.00000	1,275,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		3,150.00000	3,221,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		1,503.00000	1,455,000	7.00	0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										0.00	0	1,710
R204	On	06/05/2010	Bond Future			8.77400	8.79600		7.25	0.00	0	1,552
R204	On	05/08/2010	Bond Future			8.82800	8.85000		7.75	0.00	0	0
R204	On	04/11/2010	Bond Future			8.86100	8.88400		7.75	0.00	0	0
Total R204 Future										0.00	0	1,552
R204	On	06/05/2010	Bond Future	9.00	Call		1,783.00000	1,862,000	6.75	0.00	0	200
R204	On	06/05/2010	Bond Future	9.00	Put		615.00000	567,000	6.75	0.00	0	200
R204	On	06/05/2010	Bond Future	9.50	Call		4,061.00000	4,175,000	7.06	0.00	0	0
R204	On	06/05/2010	Bond Future	9.50	Put		107.00000	94,000	7.06	0.00	0	200
R204	On	06/05/2010	Bond Future	8.50	Put		2,169.00000	2,070,000	6.61	0.00	0	0
R204	On	06/05/2010	Bond Future	8.50	Call		441.00000	469,000	6.61	0.00	0	200

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	05/08/2010	Bond Future	9.25	Call		3,151.00000	3,233,000	7.41	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		930.00000	888,000	7.41	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Call		3,660.00000	3,737,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		1,669.00000	1,619,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		3,826.00000	3,904,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		1,567.00000	1,519,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		3,499.00000	3,573,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		1,777.00000	1,724,000	8.00	0.00	0	0
Total R204 Option										0.00	0	800
Total For R204										0.00	0	2,352
R206	On	06/05/2010	Bond Future			8.25900	8.28100		3.75	0.00	0	0
R206	On	05/08/2010	Bond Future			8.32600	8.34900		3.75	0.00	0	0
R206	On	04/11/2010	Bond Future			8.34700	8.37300		3.75	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	06/05/2010	Bond Future	8.75	Call		1,560.00000	1,614,000	3.56	0.00	0	0
R206	On	06/05/2010	Bond Future	8.75	Put		132.00000	118,000	3.56	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Call		2,130.00000	2,180,000	3.64	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Put		275.00000	258,000	3.64	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		1,486.00000	1,522,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		1,143.00000	1,109,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		1,559.00000	1,596,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		1,082.00000	1,048,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		1,415.00000	1,450,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		1,207.00000	1,172,000	4.00	0.00	0	0
Total R206 Option										0.00	0	0
Total For R206										0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	06/05/2010	Bond Future			8.95600	8.97700		8.25	0.00	0	737
R207	On	05/08/2010	Bond Future			9.01300	9.03500		8.50	0.00	0	0
R207	On	04/11/2010	Bond Future			9.04800	9.07100		8.75	0.00	0	0
Total R207 Future										0.00	0	737
R207	On	06/05/2010	Bond Future	9.25	Call		2,106.00000	2,189,000	7.50	0.00	0	0
R207	On	06/05/2010	Bond Future	9.25	Put		510.00000	469,000	7.50	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Call		3,530.00000	3,617,000	8.42	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		887.00000	846,000	8.42	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Call		3,206.00000	3,276,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		2,195.00000	2,134,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		3,361.00000	3,434,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		2,070.00000	2,012,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		3,055.00000	3,123,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		2,325.00000	2,262,000	9.00	0.00	0	0
Total R207 Option										0.00	0	0
Total For R207										0.00	0	737
R208	On	06/05/2010	Bond Future			8.97100	8.99200		9.00	0.00	0	5,004
R208	On	05/08/2010	Bond Future			9.02100	9.04300		9.25	0.00	0	0
R208	On	04/11/2010	Bond Future			9.05600	9.07900		9.75	0.00	0	0
Total R208 Future										0.00	0	5,004
R208	On	06/05/2010	Bond Future	9.25	Call		2,143.00000	2,227,000	8.50	0.00	0	0
R208	On	06/05/2010	Bond Future	9.25	Put		577.00000	532,000	8.50	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Call		3,624.00000	3,715,000	8.93	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		921.00000	879,000	8.93	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Call		3,309.00000	3,383,000	10.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		2,300.00000	2,237,000	10.00	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
R208	On	04/11/2010	Bond Future	9.30	Call		3,470.00000	3,546,000	10.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		2,169.00000	2,108,000	10.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		2,877.00000	2,949,000	9.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		2,161.00000	2,096,000	9.00	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										0.00	0	5,004
R209	On	06/05/2010	Bond Future			8.91700	8.90700		13.00	0.00	0	1,798
R209	On	05/08/2010	Bond Future			8.95000	8.94000		13.50	0.00	0	0
R209	On	04/11/2010	Bond Future			8.97100	8.96100		14.50	0.00	0	0
Total R209 Future										0.00	0	1,798
R209	On	06/05/2010	Bond Future	8.50	Call		395.00000	372,000	11.90	0.00	0	0
R209	On	06/05/2010	Bond Future	8.50	Put		3,698.00000	3,753,000	11.90	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Call		1,773.00000	1,733,000	12.39	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		3,275.00000	3,313,000	12.39	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		3,523.00000	3,474,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		3,222.00000	3,251,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		3,714.00000	3,664,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		3,031.00000	3,058,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		3,336.00000	3,290,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		3,421.00000	3,453,000	14.00	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										0.00	0	1,798
Total for Bond										0.00	0	45,366
GOVI	On	06/05/2010	GOVI			312.02800	311.83700		6.80	0.00	0	324
GOVI	On	05/08/2010	GOVI			317.73400	317.54000		6.57	0.00	0	0
Total GOVI Future										0.00	0	324
GOVI	On	06/05/2010	GOVI	309.80	Call		46,438.00000	47,316,000	6.80	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	06/05/2010	GOVI	309.80	Put		26,068.00000	25,036,000	6.80	0.00	0	0
GOVI	On	05/08/2010	GOVI	315.60	Call		64,287.00000	65,217,000	6.57	0.00	0	0
GOVI	On	05/08/2010	GOVI	315.60	Put		44,887.00000	43,877,000	6.57	0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										0.00	0	324
Total for GOVI										0.00	0	324
AL7T	On	06/05/2010	Index Future			336.55400	336.14800			0.00	0	58
Total AL7T Future										0.00	0	58
Total For AL7T										0.00	0	58
ALBI	On	06/05/2010	Index Future			310.54100	310.36700			0.00	0	1,265
ALBI	On	05/08/2010	Index Future			310.67400	310.50100			0.00	0	0
Total ALBI Future										0.00	0	1,265
Total For ALBI										0.00	0	1,265
CRD1	On	06/05/2010	Index Future			135.66700	135.57200			0.00	0	2
Total CRD1 Future										0.00	0	2
Total For CRD1										0.00	0	2
ILBI	On	06/05/2010	Index Future			362.86800	362.64500			0.00	0	433
Total ILBI Future										0.00	0	433
Total For ILBI										0.00	0	433
OTH1	On	06/05/2010	Index Future			302.10200	302.00800			0.00	0	3
Total OTH1 Future										0.00	0	3
Total For OTH1										0.00	0	3
TRT1	On	06/05/2010	Index Future			308.20300	308.01600			0.00	0	100
Total TRT1 Future										0.00	0	100
Total For TRT1										0.00	0	100
Total for Index										0.00	0	1,861
JIBAR	On	17/03/2010	Jibar Future			7.12000	7.12000			0.00	0	0
JIBAR	On	21/04/2010	Jibar Future			7.04000	7.04000			0.00	0	0
JIBAR	On	19/05/2010	Jibar Future			6.99000	6.99000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR On 15/06/2010 Jibar Future			6.98000	6.98000			0.00	0	0
JIBAR On 21/07/2010 Jibar Future			6.97000	6.97000			0.00	0	0
JIBAR On 18/08/2010 Jibar Future			6.98000	6.98000			0.00	0	0
JIBAR On 15/09/2010 Jibar Future			7.01000	7.01000			0.00	0	0
JIBAR On 15/12/2010 Jibar Future			7.13000	7.12000			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			7.33000	7.33000			0.00	0	5,000
JIBAR On 15/06/2011 Jibar Future			7.57000	7.57000			0.00	0	5,000
JIBAR On 21/09/2011 Jibar Future			7.94000	7.94000			0.00	0	2,500
JIBAR On 21/12/2011 Jibar Future			8.21000	8.21000			0.00	0	7,500
Total Jibar Future							0.00	0	20,000
Total For JIBAR FUTURE							0.00	0	20,000
Total for Jibar							0.00	0	20,000
Total for Derivatives :							0.00	0	67,551
R155 On 31/08/2011 Spot Bond			7.34500	7.35000			0.00	0	0
Total R155 SPOT							0.00	0	0
Total For R155							0.00	0	0
R157 On 15/09/2015 Spot Bond			8.15500	8.17000			0.00	0	0
Total R157 SPOT							0.00	0	0
Total For R157							0.00	0	0
R186 On 21/12/2026 Spot Bond			8.94000	8.94500			0.00	0	0
Total R186 SPOT							0.00	0	0
Total For R186							0.00	0	0
R201 On 21/12/2014 Spot Bond			8.17000	8.18500			0.00	0	0
Total R201 SPOT							0.00	0	0
Total For R201							0.00	0	0
R203 On 15/09/2017 Spot Bond			8.70000	8.71500			0.00	0	0
Total R203 SPOT							0.00	0	0
Total For R203							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204 On 21/12/2018 Spot Bond			8.72500	8.74500			0.00	0	0
Total R204 SPOT							0.00	0	0
Total For R204							0.00	0	0
R206 On 15/01/2014 Spot Bond			8.20000	8.22000			0.00	0	0
Total R206 SPOT							0.00	0	0
Total For R206							0.00	0	0
R207 On 15/01/2020 Spot Bond			8.91000	8.93000			0.00	0	0
Total R207 SPOT							0.00	0	0
Total For R207							0.00	0	0
R208 On 31/03/2021 Spot Bond			8.93000	8.95000			0.00	0	0
Total R208 SPOT							0.00	0	0
Total For R208							0.00	0	0
R209 On 31/03/2036 Spot Bond			8.88500	8.88500			0.00	0	0
Total R209 SPOT							0.00	0	0
Total For R209							0.00	0	0
Total for SPOT							0.00	0	0
Total for SPOT :							0.00	0	0
Total Futures							0.00	0	59,651
Total Options							0.00	0	7,900
Grand Total:							0.00	0	67,551