



Interest Rates Daily MTM Report

Daily summary for: 01/04/2010

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			6.92100	7.02600		1.00	0.00	0	0
Total R155 Future							0.00	0	0
R155 On 06/05/2010 Bond Future	7.50	Call		616.00000	748,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.50	Put		6.00000	2,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.55	Call		678.00000	811,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.55	Put		4.00000	1,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.45	Call		554.00000	685,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.45	Put		8.00000	3,000	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			7.86600	7.96900		3.50	0.00	0	6,105
R157 On 05/08/2010 Bond Future			7.93500	8.04500		3.75	0.00	0	0
R157 On 04/11/2010 Bond Future			7.94400	8.06100		4.00	0.00	0	0
Total R157 Future							0.00	0	6,105
R157 On 06/05/2010 Bond Future	8.50	Call		2,593.00000	3,087,000	3.62	0.00	0	0
R157 On 06/05/2010 Bond Future	8.50	Put		20.00000	6,000	3.62	0.00	0	0
R157 On 06/05/2010 Bond Future	8.00	Call		631.00000	937,000	3.50	0.00	0	0
R157 On 06/05/2010 Bond Future	8.00	Put		479.00000	278,000	3.50	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	06/05/2010	Bond Future	7.90	Call		397.00000	631,000	3.48	0.00	0	10
R157	On	06/05/2010	Bond Future	7.90	Put		737.00000	463,000	3.48	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Call		3,441.00000	3,897,000	3.92	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Put		196.00000	135,000	3.92	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Call		2,502.00000	2,910,000	3.87	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		395.00000	286,000	3.87	0.00	0	500
R157	On	05/08/2010	Bond Future	9.00	Call		4,458.00000	4,944,000	3.96	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		88.00000	58,000	3.96	0.00	0	500
R157	On	05/08/2010	Bond Future	8.25	Put		728.00000	552,000	3.81	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		1,683.00000	2,024,000	3.81	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		2,677.00000	3,055,000	4.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		734.00000	587,000	4.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		2,831.00000	3,218,000	4.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		669.00000	531,000	4.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		2,528.00000	2,895,000	4.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		804.00000	646,000	4.00	0.00	0	0
Total R157 Option										0.00	0	1,510
Total For R157										0.00	0	7,615
R186	On	06/05/2010	Bond Future			8.70300	8.82500		7.75	0.00	0	18,696
R186	On	05/08/2010	Bond Future			8.76200	8.88800		9.25	0.00	0	0
R186	On	04/11/2010	Bond Future			8.78900	8.91900		9.50	0.00	0	0
Total R186 Future										0.00	0	18,696
R186	On	06/05/2010	Bond Future	9.00	Call		2,174.00000	3,080,000	7.91	0.00	0	0
R186	On	06/05/2010	Bond Future	9.00	Put		520.00000	252,000	7.91	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Call		4,522.00000	5,400,000	9.41	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		1,192.00000	875,000	9.41	0.00	0	0

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	8.75	Call		1,892.00000	2,438,000	9.14	0.00	0	1,300
R186	On	05/08/2010	Bond Future	8.75	Put		3,201.00000	2,553,000	9.14	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		8,054.00000	9,132,000	9.76	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		359.00000	242,000	9.76	0.00	0	1,300
R186	On	05/08/2010	Bond Future	10.00	Call		9,965.00000	11,095,000	9.95	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		184.00000	120,000	9.95	0.00	0	3,000
R186	On	04/11/2010	Bond Future	9.25	Call		5,281.00000	6,091,000	10.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		2,265.00000	1,857,000	10.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		5,560.00000	6,392,000	10.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		2,099.00000	1,712,000	10.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		5,009.00000	5,796,000	10.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		2,441.00000	2,010,000	10.00	0.00	0	0
Total R186 Option										0.00	0	5,600
Total For R186										0.00	0	24,296
R201	On	06/05/2010	Bond Future			7.84900	7.98400		3.25	0.00	0	486
R201	On	05/08/2010	Bond Future			7.92600	8.07000		3.75	0.00	0	0
R201	On	04/11/2010	Bond Future			7.93200	8.08600		3.75	0.00	0	0
Total R201 Future										0.00	0	486
R201	On	06/05/2010	Bond Future	8.50	Call		1,988.00000	2,499,000	3.37	0.00	0	0
R201	On	06/05/2010	Bond Future	8.50	Put		17.00000	4,000	3.37	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Call		3,437.00000	3,931,000	4.01	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		91.00000	54,000	4.01	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		2,135.00000	2,513,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		702.00000	540,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		2,250.00000	2,638,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		645.00000	494,000	4.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	04/11/2010	Bond Future	8.45	Call		2,022.00000	2,390,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		761.00000	589,000	4.00	0.00	0	0
Total R201 Option										0.00	0	0
Total For R201										0.00	0	486
R203	On	06/05/2010	Bond Future			8.37700	8.47000		5.00	0.00	0	1,710
R203	On	05/08/2010	Bond Future			8.45200	8.54800		5.75	0.00	0	1,607
R203	On	04/11/2010	Bond Future			8.48200	8.58400		6.00	0.00	0	0
Total R203 Future										0.00	0	3,317
R203	On	06/05/2010	Bond Future	9.00	Call		2,812.00000	3,295,000	5.20	0.00	0	0
R203	On	06/05/2010	Bond Future	9.00	Put		28.00000	12,000	5.20	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Call		3,861.00000	4,287,000	6.07	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		302.00000	228,000	6.07	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		3,911.00000	4,315,000	6.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		622.00000	509,000	6.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		4,096.00000	4,509,000	6.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		565.00000	462,000	6.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		3,729.00000	4,126,000	6.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		682.00000	562,000	6.00	0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										0.00	0	3,317
R204	On	06/05/2010	Bond Future			8.45800	8.55000		5.50	0.00	0	1,552
R204	On	05/08/2010	Bond Future			8.52900	8.62500		6.75	0.00	0	0
R204	On	04/11/2010	Bond Future			8.55800	8.65800		6.75	0.00	0	0
Total R204 Future										0.00	0	1,552
R204	On	06/05/2010	Bond Future	9.00	Call		2,657.00000	3,170,000	5.72	0.00	0	200
R204	On	06/05/2010	Bond Future	9.00	Put		56.00000	26,000	5.72	0.00	0	0
R204	On	06/05/2010	Bond Future	9.50	Call		5,388.00000	5,930,000	5.98	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	06/05/2010	Bond Future	9.50	Put		1.00000	0,000	5.98	0.00	0	200
R204	On	06/05/2010	Bond Future	8.50	Put		846.00000	564,000	5.50	0.00	0	0
R204	On	06/05/2010	Bond Future	8.50	Call		551.00000	812,000	5.50	0.00	0	200
R204	On	05/08/2010	Bond Future	9.25	Call		3,906.00000	4,363,000	6.99	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		406.00000	310,000	6.99	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Call		4,117.00000	4,539,000	7.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		870.00000	729,000	7.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		4,313.00000	4,743,000	7.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		798.00000	665,000	7.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		3,925.00000	4,338,000	7.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		947.00000	797,000	7.00	0.00	0	0
Total R204 Option										0.00	0	600
Total For R204										0.00	0	2,152
R206	On	06/05/2010	Bond Future			7.85600	7.99100		2.75	0.00	0	0
R206	On	05/08/2010	Bond Future			7.95200	8.09900		3.00	0.00	0	0
R206	On	04/11/2010	Bond Future			7.95800	8.11700		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	06/05/2010	Bond Future	8.75	Call		2,325.00000	2,745,000	2.89	0.00	0	0
R206	On	06/05/2010	Bond Future	8.75	Put		1.00000	1,000	2.89	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Call		2,642.00000	3,044,000	3.14	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Put		62.00000	36,000	3.14	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		1,537.00000	1,843,000	3.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		499.00000	370,000	3.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		1,628.00000	1,943,000	3.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		455.00000	335,000	3.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		1,448.00000	1,746,000	3.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	04/11/2010	Bond Future	8.45	Put		544.00000	407,000	3.00	0.00	0	0
Total R206 Option										0.00	0	0
Total For R206										0.00	0	0
R207	On	06/05/2010	Bond Future			8.55700	8.66900		6.25	0.00	0	737
R207	On	05/08/2010	Bond Future			8.62700	8.74400		7.50	0.00	0	0
R207	On	04/11/2010	Bond Future			8.65500	8.77600		7.50	0.00	0	0
Total R207 Future										0.00	0	737
R207	On	06/05/2010	Bond Future	9.25	Call		3,466.00000	4,134,000	6.49	0.00	0	0
R207	On	06/05/2010	Bond Future	9.25	Put		24.00000	8,000	6.49	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Call		4,664.00000	5,272,000	7.90	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		313.00000	223,000	7.90	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Call		3,865.00000	4,369,000	8.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		1,154.00000	949,000	8.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		4,056.00000	4,572,000	8.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		1,065.00000	872,000	8.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		3,679.00000	4,170,000	8.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		1,249.00000	1,031,000	8.00	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			8.63400	8.76700		6.75	0.00	0	5,004
R208	On	05/08/2010	Bond Future			8.69900	8.83600		8.00	0.00	0	1,249
R208	On	04/11/2010	Bond Future			8.72900	8.87100		8.25	0.00	0	0
Total R208 Future										0.00	0	6,253
R208	On	06/05/2010	Bond Future	9.25	Call		3,009.00000	3,817,000	7.04	0.00	0	0
R208	On	06/05/2010	Bond Future	9.25	Put		46.00000	14,000	7.04	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Call		4,380.00000	5,099,000	8.45	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		414.00000	284,000	8.45	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	9.25	Call		3,425.00000	4,032,000	8.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		1,167.00000	907,000	8.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		3,619.00000	4,243,000	8.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		1,068.00000	826,000	8.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		3,236.00000	3,826,000	8.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		1,271.00000	994,000	8.00	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										0.00	0	6,253
R209	On	06/05/2010	Bond Future			8.70700	8.83900		10.00	0.00	0	1,798
R209	On	05/08/2010	Bond Future			8.75200	8.88700		11.75	0.00	0	0
R209	On	04/11/2010	Bond Future			8.77300	8.91200		12.50	0.00	0	0
Total R209 Future										0.00	0	1,798
R209	On	06/05/2010	Bond Future	8.50	Call		139.00000	316,000	9.88	0.00	0	0
R209	On	06/05/2010	Bond Future	8.50	Put		2,907.00000	2,026,000	9.88	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Call		1,586.00000	2,083,000	11.61	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		2,674.00000	2,099,000	11.61	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		3,307.00000	3,943,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		2,625.00000	2,164,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		3,509.00000	4,167,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		2,445.00000	2,005,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		3,112.00000	3,725,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		2,816.00000	2,331,000	13.00	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	46,654
GOVI	On	06/05/2010	GOVI			318.03700	315.85000		6.80	0.00	0	324
GOVI	On	05/08/2010	GOVI			323.56500	321.34100		6.57	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total GOVI Future							0.00	0	324
GOVI On 06/05/2010 GOVI	309.80	Call		67,148.00000	85,746,000	6.80	0.00	0	0
GOVI On 06/05/2010 GOVI	309.80	Put		6,648.00000	3,376,000	6.80	0.00	0	0
GOVI On 05/08/2010 GOVI	315.60	Call		83,145.00000	98,927,000	6.57	0.00	0	0
GOVI On 05/08/2010 GOVI	315.60	Put		25,735.00000	19,277,000	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			344.14000	341.86500			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			316.49800	314.37300			34,814,780.00	11	1,078
ALBI On 05/08/2010 Index Future			316.61900	314.45100			0.00	0	0
Total ALBI Future							34,814,780.00	11	1,078
Total For ALBI							34,814,780.00	11	1,078
CRD1 On 06/05/2010 Index Future			137.71000	137.19700			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			362.71600	362.50000			0.00	0	469
Total ILBI Future							0.00	0	469
Total For ILBI							0.00	0	469
OTH1 On 06/05/2010 Index Future			307.95500	305.88200			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			314.12800	311.97700			0.00	0	100
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							34,814,780.00	11	1,710
JIBAR On 21/04/2010 Jibar Future			6.66000	6.66000			0.00	0	0
JIBAR On 19/05/2010 Jibar Future			6.58000	6.58000			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			6.57000	6.57000			0.00	0	0
JIBAR On 21/07/2010 Jibar Future			6.54000	6.54000			0.00	0	1,000
JIBAR On 18/08/2010 Jibar Future			6.54000	6.54000			0.00	0	1,000
JIBAR On 15/09/2010 Jibar Future			6.54000	6.54000			0.00	0	1,000
JIBAR On 15/12/2010 Jibar Future			6.66000	6.66000			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			6.91000	6.91000			0.00	0	5,000
JIBAR On 15/06/2011 Jibar Future			7.24000	7.24000			0.00	0	5,000
JIBAR On 21/09/2011 Jibar Future			7.56000	7.56000			0.00	0	3,500
JIBAR On 21/12/2011 Jibar Future			7.87000	7.87000			0.00	0	7,500
JIBAR On 20/03/2012 Jibar Future			7.95000	7.95000			0.00	0	0
Total Jibar Future							0.00	0	24,000
Total For JIBAR FUTURE							0.00	0	24,000
Total for Jibar							0.00	0	24,000
Total for Derivatives :							34,814,780.00	11	72,688
R155 On 31/08/2011 Spot Bond			6.90000	7.00500			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			7.84000	7.94500			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			8.68000	8.80500			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			7.82500	7.95500			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			8.34000	8.44000			0.00	0	0
Total R203 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R203							0.00	0	0
R204 On 21/12/2018 Spot Bond			8.41500	8.51000			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			7.82500	7.95500			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			8.53000	8.64000			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			8.62000	8.74000			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			8.68000	8.82500			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							34,814,780.00	11	64,978
Total Options							0.00	0	7,710
Grand Total:							34,814,780.00	11	72,688