



Interest Rates Daily MTM Report

Daily summary for: 07/04/2010

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			7.00600	7.03100		1.00	0.00	0	0
Total R155 Future							0.00	0	0
R155 On 06/05/2010 Bond Future	7.50	Call		607.00000	638,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.50	Put		3.00000	2,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.55	Call		670.00000	702,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.55	Put		2.00000	2,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.45	Call		545.00000	576,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.45	Put		5.00000	4,000	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			7.94300	7.97600		3.50	0.00	0	6,105
R157 On 05/08/2010 Bond Future			8.01700	8.05300		3.75	0.00	0	0
R157 On 04/11/2010 Bond Future			8.03300	8.07000		4.00	0.00	0	0
Total R157 Future							0.00	0	6,105
R157 On 06/05/2010 Bond Future	8.50	Call		2,551.00000	2,709,000	3.62	0.00	0	0
R157 On 06/05/2010 Bond Future	8.50	Put		12.00000	8,000	3.62	0.00	0	0
R157 On 06/05/2010 Bond Future	8.00	Call		564.00000	647,000	3.50	0.00	0	0
R157 On 06/05/2010 Bond Future	8.00	Put		446.00000	367,000	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		337.00000	395,000	3.48	0.00	0	10
R157	On	06/05/2010	Bond Future	7.90	Put		711.00000	607,000	3.48	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Call		3,393.00000	3,539,000	3.92	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Put		185.00000	162,000	3.92	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Call		2,452.00000	2,580,000	3.87	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		382.00000	341,000	3.87	0.00	0	500
R157	On	05/08/2010	Bond Future	9.00	Call		4,414.00000	4,571,000	3.96	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		82.00000	70,000	3.96	0.00	0	500
R157	On	05/08/2010	Bond Future	8.25	Put		715.00000	652,000	3.81	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		1,633.00000	1,738,000	3.81	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		2,631.00000	2,745,000	4.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		728.00000	676,000	4.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		2,784.00000	2,901,000	4.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		662.00000	614,000	4.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		2,482.00000	2,592,000	4.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		798.00000	743,000	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			8.78000	8.81200		7.75	0.00	0	18,696
R186	On	05/08/2010	Bond Future			8.84100	8.87500		9.25	0.00	0	2,231
R186	On	04/11/2010	Bond Future			8.87200	8.90600		9.50	0.00	0	0
Total R186 Future										0.00	0	20,927
R186	On	06/05/2010	Bond Future	9.00	Call		2,182.00000	2,404,000	7.91	0.00	0	0
R186	On	06/05/2010	Bond Future	9.00	Put		404.00000	319,000	7.91	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Call		4,558.00000	4,784,000	9.41	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		1,105.00000	1,010,000	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		1,886.00000	2,018,000	9.14	0.00	0	1,300
R186	On	05/08/2010	Bond Future	8.75	Put		3,073.00000	2,884,000	9.14	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		8,135.00000	8,420,000	9.76	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		317.00000	281,000	9.76	0.00	0	1,300
R186	On	05/08/2010	Bond Future	10.00	Call		10,062.00000	10,363,000	9.95	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		159.00000	139,000	9.95	0.00	0	3,000
R186	On	04/11/2010	Bond Future	9.25	Call		5,313.00000	5,515,000	10.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		2,176.00000	2,061,000	10.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		5,595.00000	5,803,000	10.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		2,013.00000	1,903,000	10.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		5,038.00000	5,233,000	10.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		2,349.00000	2,227,000	10.00	0.00	0	0
Total R186 Option										0.00	0	5,600
Total For R186										0.00	0	26,527
R201	On	06/05/2010	Bond Future			7.93600	7.95900		3.25	0.00	0	486
R201	On	05/08/2010	Bond Future			8.01900	8.04400		3.75	0.00	0	0
R201	On	04/11/2010	Bond Future			8.03400	8.05900		3.75	0.00	0	0
Total R201 Future										0.00	0	486
R201	On	06/05/2010	Bond Future	8.50	Call		2,076.00000	2,162,000	3.37	0.00	0	0
R201	On	06/05/2010	Bond Future	8.50	Put		8.00000	5,000	3.37	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Call		3,517.00000	3,601,000	4.01	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		75.00000	67,000	4.01	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		2,183.00000	2,241,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		655.00000	626,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		2,301.00000	2,361,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		602.00000	575,000	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		2,068.00000	2,125,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		712.00000	682,000	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			8.48400	8.50700		5.00	0.00	0	1,710
R203	On	05/08/2010	Bond Future			8.56300	8.58700		5.75	0.00	0	1,607
R203	On	04/11/2010	Bond Future			8.60100	8.62500		6.00	0.00	0	0
Total R203 Future										0.00	0	3,317
R203	On	06/05/2010	Bond Future	9.00	Call		2,610.00000	2,726,000	5.20	0.00	0	0
R203	On	06/05/2010	Bond Future	9.00	Put		23.00000	17,000	5.20	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Call		3,670.00000	3,771,000	6.07	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		313.00000	290,000	6.07	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		3,733.00000	3,822,000	6.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		650.00000	618,000	6.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		3,915.00000	4,007,000	6.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		591.00000	562,000	6.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		3,554.00000	3,641,000	6.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		713.00000	679,000	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			8.54400	8.56700		5.50	0.00	0	1,552
R204	On	05/08/2010	Bond Future			8.61900	8.64300		6.75	0.00	0	1,112
R204	On	04/11/2010	Bond Future			8.65300	8.67700		6.75	0.00	0	0
Total R204 Future										0.00	0	2,664
R204	On	06/05/2010	Bond Future	9.00	Call		2,544.00000	2,669,000	5.72	0.00	0	200
R204	On	06/05/2010	Bond Future	9.00	Put		43.00000	32,000	5.72	0.00	0	0
R204	On	06/05/2010	Bond Future	9.50	Call		5,287.00000	5,422,000	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		0.00000	0,000	5.98	0.00	0	200
R204	On	06/05/2010	Bond Future	8.50	Put		846.00000	756,000	5.50	0.00	0	0
R204	On	06/05/2010	Bond Future	8.50	Call		451.00000	497,000	5.50	0.00	0	200
R204	On	05/08/2010	Bond Future	9.25	Call		3,796.00000	3,905,000	6.99	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		399.00000	370,000	6.99	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Call		4,014.00000	4,110,000	7.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		873.00000	835,000	7.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		4,209.00000	4,307,000	7.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		800.00000	764,000	7.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		3,824.00000	3,917,000	7.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		952.00000	911,000	7.00	0.00	0	0
Total R204 Option										0.00	0	600
Total For R204										0.00	0	3,264
R206	On	06/05/2010	Bond Future			7.93200	7.96600		2.75	0.00	0	0
R206	On	05/08/2010	Bond Future			8.03400	8.07100		3.00	0.00	0	0
R206	On	04/11/2010	Bond Future			8.04900	8.08900		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	06/05/2010	Bond Future	8.75	Call		2,402.00000	2,508,000	2.89	0.00	0	0
R206	On	06/05/2010	Bond Future	8.75	Put		0.00000	1,000	2.89	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Call		2,712.00000	2,812,000	3.14	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Put		51.00000	43,000	3.14	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		1,577.00000	1,652,000	3.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		462.00000	428,000	3.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		1,671.00000	1,747,000	3.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		422.00000	388,000	3.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		1,487.00000	1,559,000	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		507.00000	470,000	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			8.65400	8.67600		6.25	0.00	0	737
R207	On	05/08/2010	Bond Future			8.72700	8.75100		7.50	0.00	0	0
R207	On	04/11/2010	Bond Future			8.76000	8.78400		7.50	0.00	0	0
Total R207 Future										0.00	0	737
R207	On	06/05/2010	Bond Future	9.25	Call		3,414.00000	3,544,000	6.49	0.00	0	0
R207	On	06/05/2010	Bond Future	9.25	Put		14.00000	11,000	6.49	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Call		4,605.00000	4,725,000	7.90	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		296.00000	273,000	7.90	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Call		3,805.00000	3,898,000	8.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		1,140.00000	1,093,000	8.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		3,996.00000	4,092,000	8.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		1,052.00000	1,008,000	8.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		3,618.00000	3,709,000	8.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		1,234.00000	1,185,000	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			8.73100	8.75400		6.75	0.00	0	5,004
R208	On	05/08/2010	Bond Future			8.79900	8.82200		8.00	0.00	0	1,249
R208	On	04/11/2010	Bond Future			8.83400	8.85700		8.25	0.00	0	0
Total R208 Future										0.00	0	6,253
R208	On	06/05/2010	Bond Future	9.25	Call		3,071.00000	3,209,000	7.04	0.00	0	0
R208	On	06/05/2010	Bond Future	9.25	Put		27.00000	20,000	7.04	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Call		4,425.00000	4,541,000	8.45	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		373.00000	347,000	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		3,456.00000	3,548,000	8.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		1,113.00000	1,065,000	8.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		3,653.00000	3,748,000	8.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		1,017.00000	973,000	8.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		3,265.00000	3,354,000	8.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		1,215.00000	1,164,000	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			8.78500	8.81700		10.00	0.00	0	1,798
R209	On	05/08/2010	Bond Future			8.83200	8.86400		11.75	0.00	0	0
R209	On	04/11/2010	Bond Future			8.85500	8.88900		12.50	0.00	0	0
Total R209 Future										0.00	0	1,798
R209	On	06/05/2010	Bond Future	8.50	Call		119.00000	144,000	9.88	0.00	0	0
R209	On	06/05/2010	Bond Future	8.50	Put		2,712.00000	2,482,000	9.88	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Call		1,616.00000	1,722,000	11.61	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		2,523.00000	2,376,000	11.61	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		3,367.00000	3,514,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		2,506.00000	2,385,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		3,573.00000	3,725,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		2,329.00000	2,214,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		3,168.00000	3,309,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		2,693.00000	2,566,000	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	49,997
GOVI	On	06/05/2010	GOVI			316.42500	316.04200		6.80	0.00	0	324
GOVI	On	05/08/2010	GOVI			321.91500	321.53000		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		67,287.00000	70,342,000	6.80	0.00	0	0
GOVI On 06/05/2010 GOVI	309.80	Put		4,867.00000	4,092,000	6.80	0.00	0	0
GOVI On 05/08/2010 GOVI	315.60	Call		83,402.00000	85,927,000	6.57	0.00	0	0
GOVI On 05/08/2010 GOVI	315.60	Put		24,102.00000	22,777,000	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			342.11500	341.76100			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			314.94700	314.56100			47,242,050.00	15	1,078
ALBI On 05/08/2010 Index Future			315.02100	314.64300			0.00	0	0
Total ALBI Future							47,242,050.00	15	1,078
Total For ALBI							47,242,050.00	15	1,078
CRD1 On 06/05/2010 Index Future			137.38200	137.30800			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			362.46200	362.67400			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			306.53000	306.13300			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			312.54600	312.16900			0.00	0	100
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							47,242,050.00	15	1,710
JIBAR On 21/04/2010 Jibar Future			6.64000	6.63000			0.00	0	0
JIBAR On 19/05/2010 Jibar Future			6.61000	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			6.55000	6.56000			0.00	0	0
JIBAR On 21/07/2010 Jibar Future			6.54000	6.55000			0.00	0	1,000
JIBAR On 18/08/2010 Jibar Future			6.54000	6.55000			0.00	0	1,000
JIBAR On 15/09/2010 Jibar Future			6.56000	6.57000			0.00	0	1,000
JIBAR On 15/12/2010 Jibar Future			6.65000	6.66000			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			6.90000	6.91000			0.00	0	5,000
JIBAR On 15/06/2011 Jibar Future			7.23000	7.24000			0.00	0	5,000
JIBAR On 21/09/2011 Jibar Future			7.55000	7.56000			0.00	0	3,500
JIBAR On 21/12/2011 Jibar Future			7.85000	7.86000			0.00	0	7,500
JIBAR On 20/03/2012 Jibar Future			7.94000	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 :							47,242,050.00	15	76,031
R155 On 31/08/2011 Spot Bond			6.98500	7.01000			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			7.92000	7.95000			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			8.76000	8.79000			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			7.90500	7.93500			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			8.45500	8.48000			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			8.51500	8.53500			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			7.90000	7.93500			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			8.62500	8.65000			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			8.71000	8.72500			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			8.77000	8.79500			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							47,242,050.00	15	68,321
Total Options							0.00	0	7,710
Grand Total:							47,242,050.00	15	76,031