



Interest Rates Daily MTM Report

Daily summary for: 14/04/2010

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			7.01600	7.02100		1.00	0.00	0	0
Total R155 Future							0.00	0	0
R155 On 06/05/2010 Bond Future	7.50	Call		618.00000	624,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.50	Put		1.00000	1,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.55	Call		682.00000	688,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.55	Put		1.00000	1,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.45	Call		555.00000	561,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.45	Put		2.00000	2,000	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			7.91700	7.96000		3.50	0.00	0	6,105
R157 On 05/08/2010 Bond Future			7.99000	8.03600		3.75	0.00	0	0
R157 On 04/11/2010 Bond Future			8.01700	8.05400		4.00	0.00	0	0
Total R157 Future							0.00	0	6,105
R157 On 06/05/2010 Bond Future	8.50	Call		2,622.00000	2,831,000	3.62	0.00	0	0
R157 On 06/05/2010 Bond Future	8.50	Put		4.00000	2,000	3.62	0.00	0	0
R157 On 06/05/2010 Bond Future	8.00	Call		546.00000	666,000	3.50	0.00	0	0
R157 On 06/05/2010 Bond Future	8.00	Put		350.00000	258,000	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		307.00000	390,000	3.48	0.00	0	10
R157	On	06/05/2010	Bond Future	7.90	Put		602.00000	474,000	3.48	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Call		3,446.00000	3,636,000	3.92	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Put		158.00000	133,000	3.92	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Call		2,489.00000	2,658,000	3.87	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		340.00000	293,000	3.87	0.00	0	500
R157	On	05/08/2010	Bond Future	9.00	Call		4,479.00000	4,682,000	3.96	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		67.00000	54,000	3.96	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Put		656.00000	579,000	3.81	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		1,653.00000	1,792,000	3.81	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		2,659.00000	2,775,000	4.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		684.00000	635,000	4.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		2,815.00000	2,934,000	4.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		622.00000	575,000	4.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		2,508.00000	2,621,000	4.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		753.00000	700,000	4.00	0.00	0	0
Total R157 Option										0.00	0	1,010
Total For R157										0.00	0	7,115
R186	On	06/05/2010	Bond Future			8.83500	8.85800		7.75	0.00	0	18,696
R186	On	05/08/2010	Bond Future			8.90900	8.92200		9.25	0.00	0	2,231
R186	On	04/11/2010	Bond Future			8.94300	8.95500		9.50	0.00	0	0
Total R186 Future										0.00	0	20,927
R186	On	06/05/2010	Bond Future	9.00	Call		1,749.00000	1,894,000	7.91	0.00	0	0
R186	On	06/05/2010	Bond Future	9.00	Put		410.00000	336,000	7.91	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Call		4,181.00000	4,258,000	9.41	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		1,170.00000	1,125,000	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		1,632.00000	1,672,000	9.14	0.00	0	1,300
R186	On	05/08/2010	Bond Future	8.75	Put		3,260.00000	3,178,000	9.14	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		7,705.00000	7,809,000	9.76	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		329.00000	311,000	9.76	0.00	0	1,300
R186	On	05/08/2010	Bond Future	10.00	Call		9,623.00000	9,735,000	9.95	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		161.00000	152,000	9.95	0.00	0	3,000
R186	On	04/11/2010	Bond Future	9.25	Call		4,964.00000	5,027,000	10.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		2,282.00000	2,234,000	10.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		5,239.00000	5,304,000	10.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		2,112.00000	2,065,000	10.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		4,697.00000	4,758,000	10.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		2,463.00000	2,412,000	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			7.83800	7.89200		3.25	0.00	0	486
R201	On	05/08/2010	Bond Future			7.91400	7.97100		3.75	0.00	0	0
R201	On	04/11/2010	Bond Future			7.93500	7.98400		3.75	0.00	0	0
Total R201 Future										0.00	0	486
R201	On	06/05/2010	Bond Future	8.50	Call		2,329.00000	2,538,000	3.37	0.00	0	0
R201	On	06/05/2010	Bond Future	8.50	Put		1.00000	1,000	3.37	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Call		3,761.00000	3,961,000	4.01	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		51.00000	40,000	4.01	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		2,350.00000	2,472,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		560.00000	510,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		2,473.00000	2,599,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		511.00000	465,000	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		2,229.00000	2,349,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		611.00000	559,000	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			8.46800	8.51100		5.00	0.00	0	1,710
R203	On	05/08/2010	Bond Future			8.54700	8.59200		5.75	0.00	0	1,607
R203	On	04/11/2010	Bond Future			8.59600	8.63100		6.00	0.00	0	0
Total R203 Future										0.00	0	3,317
R203	On	06/05/2010	Bond Future	9.00	Call		2,576.00000	2,801,000	5.20	0.00	0	0
R203	On	06/05/2010	Bond Future	9.00	Put		11.00000	6,000	5.20	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Call		3,622.00000	3,817,000	6.07	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		291.00000	253,000	6.07	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		3,687.00000	3,819,000	6.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		634.00000	590,000	6.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		3,869.00000	4,005,000	6.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		575.00000	535,000	6.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		3,507.00000	3,636,000	6.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		697.00000	649,000	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			8.55800	8.58100		5.50	0.00	0	1,552
R204	On	05/08/2010	Bond Future			8.63400	8.65800		6.75	0.00	0	1,112
R204	On	04/11/2010	Bond Future			8.68100	8.69400		6.75	0.00	0	0
Total R204 Future										0.00	0	2,664
R204	On	06/05/2010	Bond Future	9.00	Call		2,444.00000	2,572,000	5.72	0.00	0	200
R204	On	06/05/2010	Bond Future	9.00	Put		25.00000	18,000	5.72	0.00	0	0
R204	On	06/05/2010	Bond Future	9.50	Call		5,205.00000	5,340,000	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		821.00000	726,000	5.50	0.00	0	0
R204	On	06/05/2010	Bond Future	8.50	Call		344.00000	384,000	5.50	0.00	0	200
R204	On	05/08/2010	Bond Future	9.25	Call		3,695.00000	3,804,000	6.99	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		384.00000	355,000	6.99	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Call		3,916.00000	3,965,000	7.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		870.00000	847,000	7.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		4,110.00000	4,160,000	7.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		797.00000	774,000	7.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		3,726.00000	3,774,000	7.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		949.00000	924,000	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			7.84200	7.89700		2.75	0.00	0	0
R206	On	05/08/2010	Bond Future			7.93700	7.99600		3.00	0.00	0	0
R206	On	04/11/2010	Bond Future			7.95900	8.01000		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	06/05/2010	Bond Future	8.75	Call		2,617.00000	2,788,000	2.89	0.00	0	0
R206	On	06/05/2010	Bond Future	8.75	Put		0.00000	0,000	2.89	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Call		2,913.00000	3,078,000	3.14	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Put		33.00000	26,000	3.14	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		1,717.00000	1,818,000	3.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		386.00000	347,000	3.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		1,815.00000	1,919,000	3.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		350.00000	314,000	3.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		1,622.00000	1,720,000	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		426.00000	384,000	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			8.66800	8.69100		6.25	0.00	0	737
R207	On	05/08/2010	Bond Future			8.75300	8.76600		7.50	0.00	0	0
R207	On	04/11/2010	Bond Future			8.78800	8.80100		7.50	0.00	0	0
Total R207 Future										0.00	0	737
R207	On	06/05/2010	Bond Future	9.25	Call		3,315.00000	3,453,000	6.49	0.00	0	0
R207	On	06/05/2010	Bond Future	9.25	Put		6.00000	5,000	6.49	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Call		4,502.00000	4,565,000	7.90	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		282.00000	268,000	7.90	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Call		3,703.00000	3,751,000	8.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		1,137.00000	1,110,000	8.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		3,893.00000	3,942,000	8.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		1,048.00000	1,021,000	8.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		3,518.00000	3,564,000	8.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		1,233.00000	1,204,000	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			8.73600	8.77900		6.75	0.00	0	5,004
R208	On	05/08/2010	Bond Future			8.80400	8.84800		8.00	0.00	0	1,249
R208	On	04/11/2010	Bond Future			8.85100	8.88500		8.25	0.00	0	0
Total R208 Future										0.00	0	6,253
R208	On	06/05/2010	Bond Future	9.25	Call		2,903.00000	3,166,000	7.04	0.00	0	0
R208	On	06/05/2010	Bond Future	9.25	Put		16.00000	9,000	7.04	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Call		4,260.00000	4,485,000	8.45	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		368.00000	322,000	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		3,309.00000	3,446,000	8.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		1,135.00000	1,066,000	8.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		3,503.00000	3,644,000	8.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		1,037.00000	972,000	8.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		3,121.00000	3,253,000	8.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		1,241.00000	1,167,000	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			8.83100	8.85300		10.00	0.00	0	1,798
R209	On	05/08/2010	Bond Future			8.87900	8.90200		11.75	0.00	0	0
R209	On	04/11/2010	Bond Future			8.91600	8.92800		12.50	0.00	0	0
Total R209 Future										0.00	0	1,798
R209	On	06/05/2010	Bond Future	8.50	Call		51.00000	58,000	9.88	0.00	0	0
R209	On	06/05/2010	Bond Future	8.50	Put		2,929.00000	2,762,000	9.88	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Call		1,429.00000	1,497,000	11.61	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		2,635.00000	2,522,000	11.61	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		3,149.00000	3,194,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		2,592.00000	2,544,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		3,349.00000	3,396,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		2,409.00000	2,363,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		2,956.00000	2,999,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		2,785.00000	2,735,000	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	49,497
GOVI	On	06/05/2010	GOVI			316.05800	315.78600		6.80	0.00	0	324
GOVI	On	05/08/2010	GOVI			321.53100	321.25800		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		63,378.00000	65,528,000	6.80	0.00	0	0
GOVI On 06/05/2010 GOVI	309.80	Put		3,518.00000	2,948,000	6.80	0.00	0	0
GOVI On 05/08/2010 GOVI	315.60	Call		80,263.00000	81,984,000	6.57	0.00	0	0
GOVI On 05/08/2010 GOVI	315.60	Put		23,683.00000	22,674,000	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			341.82400	341.39700			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			314.55200	314.28500			0.00	0	1,062
ALBI On 05/08/2010 Index Future			314.60900	314.34900			0.00	0	0
Total ALBI Future							0.00	0	1,062
Total For ALBI							0.00	0	1,062
CRD1 On 06/05/2010 Index Future			137.67500	137.45000			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			362.13800	362.18600			0.00	0	497
Total ILBI Future							0.00	0	497
Total For ILBI							0.00	0	497
OTH1 On 06/05/2010 Index Future			306.00000	305.75800			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			312.18800	311.91800			0.00	0	100
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							0.00	0	1,722
JIBAR On 21/04/2010 Jibar Future			6.60000	6.60000			0.00	500	500
JIBAR On 19/05/2010 Jibar Future			6.56000	6.56000			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			6.51000	6.51000			0.00	0	0
JIBAR On 21/07/2010 Jibar Future			6.50000	6.50000			0.00	0	1,000
JIBAR On 18/08/2010 Jibar Future			6.50000	6.50000			0.00	0	1,000
JIBAR On 15/09/2010 Jibar Future			6.51000	6.51000			0.00	0	1,000
JIBAR On 15/12/2010 Jibar Future			6.60000	6.60000			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			6.84000	6.84000			0.00	0	5,000
JIBAR On 15/06/2011 Jibar Future			7.13000	7.13000			0.00	0	5,000
JIBAR On 21/09/2011 Jibar Future			7.48000	7.48000			0.00	0	3,500
JIBAR On 21/12/2011 Jibar Future			7.79000	7.79000			0.00	0	7,500
JIBAR On 20/03/2012 Jibar Future			7.91000	7.91000			0.00	0	0
Total Jibar Future							0.00	500	24,500
Total For JIBAR FUTURE							0.00	500	24,500
Total for Jibar							0.00	500	24,500
Total for Derivatives :							0.00	500	76,043
R155 On 31/08/2011 Spot Bond			6.99500	7.00000			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			7.90500	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			8.83000	8.84500			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			7.83500	7.87500			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	8.49000			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			8.55000	8.56500			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			7.83000	7.87000			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			8.65000	8.67000			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			8.72500	8.76000			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			8.82500	8.84500			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	500	68,833
Total Options							0.00	0	7,210
Grand Total:							0.00	500	76,043