



Interest Rates Daily MTM Report

Daily summary for: 09/04/2010

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			7.01100	7.05600		1.00	0.00	0	0
Total R155 Future							0.00	0	0
R155 On 06/05/2010 Bond Future	7.50	Call		575.00000	632,000	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		638.00000	695,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.55	Put		2.00000	1,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.45	Call		513.00000	569,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.45	Put		6.00000	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			7.95100	7.99300		3.50	0.00	0	6,105
R157 On 05/08/2010 Bond Future			8.02700	8.07100		3.75	0.00	0	0
R157 On 04/11/2010 Bond Future			8.04400	8.09100		4.00	0.00	0	0
Total R157 Future							0.00	0	6,105
R157 On 06/05/2010 Bond Future	8.50	Call		2,467.00000	2,668,000	3.62	0.00	0	0
R157 On 06/05/2010 Bond Future	8.50	Put		11.00000	6,000	3.62	0.00	0	0
R157 On 06/05/2010 Bond Future	8.00	Call		503.00000	607,000	3.50	0.00	0	0
R157 On 06/05/2010 Bond Future	8.00	Put		469.00000	366,000	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		290.00000	361,000	3.48	0.00	0	10
R157	On	06/05/2010	Bond Future	7.90	Put		747.00000	612,000	3.48	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Call		3,315.00000	3,493,000	3.92	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Put		191.00000	163,000	3.92	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Call		2,380.00000	2,536,000	3.87	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		394.00000	344,000	3.87	0.00	0	500
R157	On	05/08/2010	Bond Future	9.00	Call		4,332.00000	4,524,000	3.96	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		84.00000	70,000	3.96	35,000.00	500	1,000
R157	On	05/08/2010	Bond Future	8.25	Put		738.00000	658,000	3.81	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		1,572.00000	1,698,000	3.81	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		2,559.00000	2,704,000	4.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		750.00000	685,000	4.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		2,710.00000	2,859,000	4.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		682.00000	621,000	4.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		2,412.00000	2,552,000	4.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		822.00000	752,000	4.00	0.00	0	0
Total R157 Option										35,000.00	500	2,010
Total For R157										35,000.00	500	8,115
R186	On	06/05/2010	Bond Future			8.78900	8.83000		7.75	0.00	0	18,696
R186	On	05/08/2010	Bond Future			8.85000	8.89300		9.25	0.00	0	2,231
R186	On	04/11/2010	Bond Future			8.88100	8.92500		9.50	0.00	0	0
Total R186 Future										0.00	0	20,927
R186	On	06/05/2010	Bond Future	9.00	Call		2,024.00000	2,309,000	7.91	0.00	0	0
R186	On	06/05/2010	Bond Future	9.00	Put		418.00000	310,000	7.91	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Call		4,419.00000	4,704,000	9.41	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		1,136.00000	1,015,000	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		1,794.00000	1,960,000	9.14	0.00	0	1,300
R186	On	05/08/2010	Bond Future	8.75	Put		3,150.00000	2,911,000	9.14	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		7,973.00000	8,334,000	9.76	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		325.00000	281,000	9.76	0.00	0	1,300
R186	On	05/08/2010	Bond Future	10.00	Call		9,896.00000	10,276,000	9.95	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		162.00000	137,000	9.95	0.00	0	3,000
R186	On	04/11/2010	Bond Future	9.25	Call		5,183.00000	5,443,000	10.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		2,223.00000	2,073,000	10.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		5,462.00000	5,730,000	10.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		2,056.00000	1,914,000	10.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		4,910.00000	5,163,000	10.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		2,397.00000	2,241,000	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			7.93400	7.97600		3.25	0.00	0	486
R201	On	05/08/2010	Bond Future			8.01700	8.06100		3.75	0.00	0	0
R201	On	04/11/2010	Bond Future			8.03200	8.08000		3.75	0.00	0	0
Total R201 Future										0.00	0	486
R201	On	06/05/2010	Bond Future	8.50	Call		2,010.00000	2,169,000	3.37	0.00	0	0
R201	On	06/05/2010	Bond Future	8.50	Put		8.00000	4,000	3.37	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Call		3,456.00000	3,606,000	4.01	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		77.00000	65,000	4.01	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		2,127.00000	2,241,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		673.00000	619,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		2,244.00000	2,361,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		618.00000	568,000	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		2,014.00000	2,124,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		732.00000	674,000	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			8.50300	8.53400		5.00	0.00	0	1,710
R203	On	05/08/2010	Bond Future			8.58300	8.61600		5.75	0.00	0	1,607
R203	On	04/11/2010	Bond Future			8.62200	8.65600		6.00	0.00	0	0
Total R203 Future										0.00	0	3,317
R203	On	06/05/2010	Bond Future	9.00	Call		2,467.00000	2,625,000	5.20	0.00	0	0
R203	On	06/05/2010	Bond Future	9.00	Put		24.00000	17,000	5.20	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Call		3,538.00000	3,676,000	6.07	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		331.00000	298,000	6.07	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		3,608.00000	3,734,000	6.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		681.00000	636,000	6.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		3,788.00000	3,918,000	6.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		620.00000	579,000	6.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		3,432.00000	3,555,000	6.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		747.00000	699,000	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			8.54200	8.59400		5.50	0.00	0	1,552
R204	On	05/08/2010	Bond Future			8.61700	8.67100		6.75	0.00	0	1,112
R204	On	04/11/2010	Bond Future			8.65200	8.70700		6.75	0.00	0	0
Total R204 Future										0.00	0	2,664
R204	On	06/05/2010	Bond Future	9.00	Call		2,388.00000	2,674,000	5.72	0.00	0	200
R204	On	06/05/2010	Bond Future	9.00	Put		45.00000	26,000	5.72	0.00	0	0
R204	On	06/05/2010	Bond Future	9.50	Call		5,129.00000	5,434,000	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		923.00000	729,000	5.50	0.00	0	0
R204	On	06/05/2010	Bond Future	8.50	Call		370.00000	481,000	5.50	0.00	0	200
R204	On	05/08/2010	Bond Future	9.25	Call		3,657.00000	3,906,000	6.99	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		420.00000	360,000	6.99	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Call		3,883.00000	4,106,000	7.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		910.00000	825,000	7.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		4,075.00000	4,303,000	7.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		834.00000	754,000	7.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		3,696.00000	3,912,000	7.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		992.00000	900,000	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			7.94000	7.98200		2.75	0.00	0	0
R206	On	05/08/2010	Bond Future			8.04300	8.08800		3.00	0.00	0	0
R206	On	04/11/2010	Bond Future			8.06000	8.10900		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	06/05/2010	Bond Future	8.75	Call		2,352.00000	2,483,000	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		2,664.00000	2,786,000	3.14	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Put		52.00000	43,000	3.14	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		1,536.00000	1,627,000	3.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		476.00000	433,000	3.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		1,628.00000	1,722,000	3.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		433.00000	393,000	3.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		1,446.00000	1,534,000	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		521.00000	475,000	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			8.66200	8.70300		6.25	0.00	0	737
R207	On	05/08/2010	Bond Future			8.73600	8.77900		7.50	0.00	0	0
R207	On	04/11/2010	Bond Future			8.76900	8.81400		7.50	0.00	0	0
Total R207 Future										0.00	0	737
R207	On	06/05/2010	Bond Future	9.25	Call		3,251.00000	3,494,000	6.49	0.00	0	0
R207	On	06/05/2010	Bond Future	9.25	Put		15.00000	9,000	6.49	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Call		4,455.00000	4,671,000	7.90	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		312.00000	273,000	7.90	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Call		3,675.00000	3,852,000	8.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		1,185.00000	1,100,000	8.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		3,863.00000	4,045,000	8.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		1,093.00000	1,013,000	8.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		3,492.00000	3,663,000	8.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		1,283.00000	1,192,000	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			8.75000	8.79100		6.75	0.00	0	5,004
R208	On	05/08/2010	Bond Future			8.81800	8.86100		8.00	0.00	0	1,249
R208	On	04/11/2010	Bond Future			8.85400	8.89800		8.25	0.00	0	0
Total R208 Future										0.00	0	6,253
R208	On	06/05/2010	Bond Future	9.25	Call		2,843.00000	3,088,000	7.04	0.00	0	0
R208	On	06/05/2010	Bond Future	9.25	Put		31.00000	19,000	7.04	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Call		4,216.00000	4,433,000	8.45	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		404.00000	357,000	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		3,279.00000	3,455,000	8.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		1,184.00000	1,093,000	8.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		3,471.00000	3,653,000	8.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		1,084.00000	999,000	8.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		3,093.00000	3,263,000	8.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		1,292.00000	1,195,000	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			8.78400	8.83500		10.00	0.00	0	1,798
R209	On	05/08/2010	Bond Future			8.83000	8.88300		11.75	0.00	0	0
R209	On	04/11/2010	Bond Future			8.85500	8.90800		12.50	0.00	0	0
Total R209 Future										0.00	0	1,798
R209	On	06/05/2010	Bond Future	8.50	Call		91.00000	130,000	9.88	0.00	0	0
R209	On	06/05/2010	Bond Future	8.50	Put		2,827.00000	2,460,000	9.88	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Call		1,534.00000	1,712,000	11.61	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		2,591.00000	2,351,000	11.61	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		3,270.00000	3,500,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		2,557.00000	2,371,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		3,473.00000	3,712,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		2,378.00000	2,201,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		3,074.00000	3,295,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		2,747.00000	2,552,000	13.00	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										0.00	0	1,798
Total for Bond										35,000.00	500	50,497
GOVI	On	06/05/2010	GOVI			316.27900	315.48300		6.80	0.00	0	324
GOVI	On	05/08/2010	GOVI			321.76400	320.95500		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		62,076.00000	68,620,000	6.80	0.00	0	0
GOVI On 06/05/2010 GOVI	309.80	Put		5,246.00000	3,830,000	6.80	0.00	0	0
GOVI On 05/08/2010 GOVI	315.60	Call		79,090.00000	84,512,000	6.57	0.00	0	0
GOVI On 05/08/2010 GOVI	315.60	Put		25,540.00000	22,872,000	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			341.86200	340.96900			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			314.81100	314.01700			56,665,980.00	18	1,062
ALBI On 05/08/2010 Index Future			314.88100	314.08900			0.00	0	0
Total ALBI Future							56,665,980.00	18	1,062
Total For ALBI							56,665,980.00	18	1,062
CRD1 On 06/05/2010 Index Future			137.37900	137.17900			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			362.45300	362.45700			101,486,840.00	28	497
Total ILBI Future							101,486,840.00	28	497
Total For ILBI							101,486,840.00	28	497
OTH1 On 06/05/2010 Index Future			306.44100	305.66000			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			312.40600	311.62200			0.00	0	100
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							158,152,820.00	46	1,722
JIBAR On 21/04/2010 Jibar Future			6.61000	6.61000			0.00	0	0
JIBAR On 19/05/2010 Jibar Future			6.59000	6.60000			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			6.54000	6.55000			0.00	0	0
JIBAR On 21/07/2010 Jibar Future			6.53000	6.54000			0.00	0	1,000
JIBAR On 18/08/2010 Jibar Future			6.53000	6.54000			0.00	0	1,000
JIBAR On 15/09/2010 Jibar Future			6.55000	6.56000			0.00	0	1,000
JIBAR On 15/12/2010 Jibar Future			6.64000	6.65000			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			6.89000	6.90000			0.00	0	5,000
JIBAR On 15/06/2011 Jibar Future			7.22000	7.23000			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			7.97000	7.98000			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 :							158,187,820.00	546	76,543
R155 On 31/08/2011 Spot Bond			6.99000	7.03500			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			7.93000	7.97000			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			8.77000	8.81000			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			7.91000	7.95000			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			8.47500	8.51000			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			8.52000	8.57000			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			7.90500	7.95000			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			8.64000	8.68000			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	8.76500			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	8.82000			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							158,152,820.00	46	68,333
Total Options							35,000.00	500	8,210
Grand Total:							158,187,820.00	546	76,543