



Interest Rates Daily MTM Report

Daily summary for: 23/04/2010

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			6.84600	6.88100		1.00	0.00	0	0
Total R155 Future							0.00	0	0
R155 On 06/05/2010 Bond Future	7.50	Call		798.00000	843,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.50	Put		0.00000	0,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.55	Call		862.00000	908,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.55	Put		0.00000	0,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.45	Call		734.00000	779,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.45	Put		0.00000	0,000	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			7.76900	7.80000		3.50	0.00	0	6,105
R157 On 05/08/2010 Bond Future			7.83200	7.86500		3.75	0.00	0	0
R157 On 04/11/2010 Bond Future			7.84000	7.87500		4.00	0.00	0	0
Total R157 Future							0.00	0	6,105
R157 On 06/05/2010 Bond Future	8.50	Call		3,407.00000	3,561,000	3.62	0.00	0	0
R157 On 06/05/2010 Bond Future	8.50	Put		0.00000	0,000	3.62	0.00	0	0
R157 On 06/05/2010 Bond Future	8.00	Call		1,041.00000	1,172,000	3.50	0.00	0	0
R157 On 06/05/2010 Bond Future	8.00	Put		55.00000	32,000	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		646.00000	751,000	3.48	0.00	0	10
R157	On	06/05/2010	Bond Future	7.90	Put		152.00000	103,000	3.48	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Call		4,164.00000	4,309,000	3.92	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Put		72.00000	61,000	3.92	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Call		3,129.00000	3,263,000	3.87	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		175.00000	153,000	3.87	0.00	0	500
R157	On	05/08/2010	Bond Future	9.00	Call		5,243.00000	5,394,000	3.96	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		27.00000	22,000	3.96	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Put		380.00000	340,000	3.81	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		2,182.00000	2,298,000	3.81	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		3,267.00000	3,388,000	4.12	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		488.00000	451,000	4.12	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		3,440.00000	3,564,000	4.13	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		443.00000	408,000	4.13	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		3,093.00000	3,212,000	4.10	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		534.00000	495,000	4.10	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			8.67800	8.73900		7.75	0.00	0	17,729
R186	On	05/08/2010	Bond Future			8.73600	8.79900		9.25	0.00	0	2,722
R186	On	04/11/2010	Bond Future			8.76600	8.83100		9.50	0.00	0	0
Total R186 Future										0.00	0	20,451
R186	On	06/05/2010	Bond Future	9.00	Call		2,554.00000	3,101,000	7.91	0.00	0	0
R186	On	06/05/2010	Bond Future	9.00	Put		74.00000	30,000	7.91	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Call		4,959.00000	5,425,000	9.41	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		787.00000	652,000	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		2,048.00000	2,337,000	9.14	0.00	0	1,300
R186	On	05/08/2010	Bond Future	8.75	Put		2,515.00000	2,203,000	9.14	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		8,725.00000	9,285,000	9.76	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		188.00000	147,000	9.76	0.00	0	1,300
R186	On	05/08/2010	Bond Future	10.00	Call		10,707.00000	11,288,000	9.95	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		85.00000	64,000	9.95	0.00	0	3,000
R186	On	04/11/2010	Bond Future	9.25	Call		5,555.00000	5,980,000	9.67	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		1,716.00000	1,528,000	9.67	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		5,866.00000	6,302,000	9.70	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		1,582.00000	1,405,000	9.70	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		5,251.00000	5,664,000	9.63	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		1,860.00000	1,660,000	9.63	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		3,652.00000	3,332,000	9.39	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		2,887.00000	3,180,000	9.39	0.00	0	7,500
Total R186 Option										0.00	0	13,100
Total For R186										0.00	0	33,551
R201	On	06/05/2010	Bond Future			7.73000	7.76100		3.25	0.00	0	486
R201	On	05/08/2010	Bond Future			7.79800	7.83100		3.75	0.00	0	688
R201	On	04/11/2010	Bond Future			7.80200	7.83700		3.75	0.00	0	0
Total R201 Future										0.00	0	1,174
R201	On	06/05/2010	Bond Future	8.50	Call		2,838.00000	2,959,000	3.37	0.00	0	0
R201	On	06/05/2010	Bond Future	8.50	Put		0.00000	0,000	3.37	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Call		4,251.00000	4,370,000	4.01	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		23.00000	19,000	4.01	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		2,671.00000	2,767,000	3.81	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		364.00000	336,000	3.81	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	8.55	Call		2,808.00000	2,906,000	3.82	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		329.00000	304,000	3.82	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		2,536.00000	2,629,000	3.80	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		400.00000	370,000	3.80	0.00	0	0
Total R201 Option										0.00	0	0
Total For R201										0.00	0	1,174
R203	On	06/05/2010	Bond Future			8.33000	8.36100		5.00	0.00	0	1,710
R203	On	05/08/2010	Bond Future			8.40200	8.43400		5.75	0.00	0	1,607
R203	On	04/11/2010	Bond Future			8.43500	8.46800		6.00	0.00	0	0
Total R203 Future										0.00	0	3,317
R203	On	06/05/2010	Bond Future	9.00	Call		3,369.00000	3,537,000	5.20	0.00	0	0
R203	On	06/05/2010	Bond Future	9.00	Put		0.00000	0,000	5.20	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Call		4,311.00000	4,460,000	6.07	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		158.00000	140,000	6.07	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		4,352.00000	4,487,000	6.21	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		475.00000	442,000	6.21	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		4,552.00000	4,689,000	6.23	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		434.00000	403,000	6.23	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		4,156.00000	4,288,000	6.19	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		521.00000	485,000	6.19	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			8.44000	8.47100		5.50	0.00	0	1,552
R204	On	05/08/2010	Bond Future			8.51100	8.54300		6.75	0.00	0	1,112
R204	On	04/11/2010	Bond Future			8.54300	8.57600		6.75	0.00	0	0
Total R204 Future										0.00	0	2,664
R204	On	06/05/2010	Bond Future	9.00	Call		3,068.00000	3,251,000	5.72	0.00	0	200

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	9.00	Put		1.00000	0,000	5.72	0.00	0	0
R204	On	06/05/2010	Bond Future	9.50	Call		5,853.00000	6,037,000	5.98	0.00	0	0
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		351.00000	262,000	5.50	0.00	0	0
R204	On	06/05/2010	Bond Future	8.50	Call		522.00000	617,000	5.50	0.00	0	200
R204	On	05/08/2010	Bond Future	9.25	Call		4,216.00000	4,374,000	6.99	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		244.00000	217,000	6.99	0.00	0	780
R204	On	04/11/2010	Bond Future	9.25	Call		4,378.00000	4,520,000	6.99	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		670.00000	625,000	6.99	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		4,589.00000	4,735,000	7.02	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		613.00000	573,000	7.02	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		4,169.00000	4,308,000	6.96	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		729.00000	682,000	6.96	0.00	0	0
Total R204 Option										0.00	0	1,380
Total For R204										0.00	0	4,044
R206	On	06/05/2010	Bond Future			7.72200	7.75300		2.75	0.00	0	0
R206	On	05/08/2010	Bond Future			7.80600	7.84000		3.00	0.00	0	0
R206	On	04/11/2010	Bond Future			7.80800	7.84400		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	06/05/2010	Bond Future	8.75	Call		3,067.00000	3,164,000	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		3,350.00000	3,448,000	3.14	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Put		13.00000	11,000	3.14	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		2,057.00000	2,134,000	3.04	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		270.00000	248,000	3.04	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		2,165.00000	2,244,000	3.05	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	8.55	Put		244.00000	224,000	3.05	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		1,951.00000	2,027,000	3.04	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		299.00000	276,000	3.04	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			8.51000	8.55100		6.25	0.00	0	737
R207	On	05/08/2010	Bond Future			8.57800	8.62100		7.50	0.00	0	0
R207	On	04/11/2010	Bond Future			8.60700	8.65100		7.50	0.00	0	0
Total R207 Future										0.00	0	737
R207	On	06/05/2010	Bond Future	9.25	Call		4,163.00000	4,415,000	6.49	0.00	0	0
R207	On	06/05/2010	Bond Future	9.25	Put		0.00000	0,000	6.49	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Call		5,241.00000	5,476,000	7.90	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		156.00000	132,000	7.90	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Call		4,242.00000	4,436,000	7.76	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		798.00000	732,000	7.76	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		4,457.00000	4,655,000	7.79	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		733.00000	671,000	7.79	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		4,031.00000	4,221,000	7.73	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		868.00000	798,000	7.73	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			8.56900	8.59900		6.75	0.00	0	5,004
R208	On	05/08/2010	Bond Future			8.63100	8.66300		8.00	0.00	0	1,249
R208	On	04/11/2010	Bond Future			8.66200	8.69500		8.25	0.00	0	0
Total R208 Future										0.00	0	6,253
R208	On	06/05/2010	Bond Future	9.25	Call		4,026.00000	4,217,000	7.04	0.00	0	0
R208	On	06/05/2010	Bond Future	9.25	Put		1.00000	0,000	7.04	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	05/08/2010	Bond Future	9.50	Call		5,226.00000	5,405,000	8.45	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		186.00000	165,000	8.45	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Call		4,181.00000	4,330,000	8.39	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		847.00000	792,000	8.39	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		4,402.00000	4,554,000	8.42	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		776.00000	724,000	8.42	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		3,964.00000	4,110,000	8.36	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		923.00000	866,000	8.36	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			8.68600	8.74700		10.00	0.00	0	1,798
R209	On	05/08/2010	Bond Future			8.73000	8.79300		11.75	0.00	0	0
R209	On	04/11/2010	Bond Future			8.75300	8.81700		12.50	0.00	0	0
Total R209 Future										0.00	0	1,798
R209	On	06/05/2010	Bond Future	8.50	Call		57.00000	102,000	9.88	0.00	0	0
R209	On	06/05/2010	Bond Future	8.50	Put		2,090.00000	1,641,000	9.88	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Call		1,738.00000	1,984,000	11.61	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		2,082.00000	1,823,000	11.61	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		3,481.00000	3,789,000	12.50	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		2,052.00000	1,849,000	12.50	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		3,711.00000	4,030,000	12.54	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		1,899.00000	1,708,000	12.54	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		3,261.00000	3,557,000	12.47	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		2,218.00000	2,003,000	12.47	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	57,989

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	06/05/2010	GOVI			319.00300	318.17300		6.80	0.00	0	325
GOVI	On	05/08/2010	GOVI			324.51100	323.66900		6.57	0.00	0	0
Total GOVI Future										0.00	0	325
GOVI	On	06/05/2010	GOVI	309.80	Call		84,084.00000	92,187,000	6.80	0.00	0	0
GOVI	On	06/05/2010	GOVI	309.80	Put		354.00000	157,000	6.80	0.00	0	0
GOVI	On	05/08/2010	GOVI	315.60	Call		96,316.00000	102,724,000	6.57	0.00	0	0
GOVI	On	05/08/2010	GOVI	315.60	Put		15,626.00000	13,614,000	6.57	0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										0.00	0	325
Total for GOVI										0.00	0	325
AL7T	On	06/05/2010	Index Future			345.01500	344.26900			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			317.50700	316.65200			6,350,140.00	2	987
ALBI	On	05/08/2010	Index Future			317.54100	316.68800			0.00	0	0
Total ALBI Future										6,350,140.00	2	987
Total For ALBI										6,350,140.00	2	987
CRD1	On	06/05/2010	Index Future			138.42400	138.28600			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			363.80500	363.23800			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			308.99400	308.01800			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			315.09000	314.27100			0.00	0	100
Total TRT1 Future										0.00	0	100
Total For TRT1										0.00	0	100
Total for Index										6,350,140.00	2	1,647

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR	On	19/05/2010	Jibar Future			6.44000	6.44000			0.00	0	0
JIBAR	On	15/06/2010	Jibar Future			6.41600	6.41600			0.00	0	0
JIBAR	On	21/07/2010	Jibar Future			6.36100	6.36100			0.00	0	1,000
JIBAR	On	18/08/2010	Jibar Future			6.36100	6.36100			0.00	0	1,000
JIBAR	On	15/09/2010	Jibar Future			6.36900	6.36900			0.00	0	1,000
JIBAR	On	20/10/2010	Jibar Future			6.36900	6.36900			0.00	0	0
JIBAR	On	15/12/2010	Jibar Future			6.41900	6.41900			0.00	0	0
JIBAR	On	16/03/2011	Jibar Future			6.56000	6.56000			0.00	0	5,500
JIBAR	On	15/06/2011	Jibar Future			6.82400	6.82400			0.00	0	4,500
JIBAR	On	21/09/2011	Jibar Future			7.20000	7.20000			0.00	0	3,500
JIBAR	On	21/12/2011	Jibar Future			7.51000	7.51000			0.00	0	7,500
JIBAR	On	20/03/2012	Jibar Future			7.62200	7.62200			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 :										6,350,140.00	2	83,961
R155	On	31/08/2011	Spot Bond			6.82500	6.86000			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			7.76000	7.79000			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			8.67000	8.73000			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			7.72000	7.75000			0.00	0	0
Total R201 SPOT										0.00	0	0
Total For R201										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203 On 15/09/2017 Spot Bond			8.32000	8.35000			0.00	0	0
Total R203 SPOT							0.00	0	0
Total For R203							0.00	0	0
R204 On 21/12/2018 Spot Bond			8.43000	8.46000			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			7.70500	7.73500			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			8.50000	8.54000			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			8.55500	8.59000			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	8.73500			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							6,350,140.00	2	68,471
Total Options							0.00	0	15,490
Grand Total:							6,350,140.00	2	83,961