



Interest Rates Daily MTM Report

Daily summary for: 26/04/2010

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			6.82100	6.84600		1.00	0.00	0	0
Total R155 Future										0.00	0	0
R155	On	06/05/2010	Bond Future	7.50	Call		843.00000	876,000	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		908.00000	940,000	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		779.00000	812,000	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			7.74800	7.76900		3.50	6,088,898.88	48	6,141
R157	On	05/08/2010	Bond Future			7.80900	7.83200		3.75	0.00	0	0
R157	On	04/11/2010	Bond Future			7.81600	7.84000		4.00	0.00	0	0
Total R157 Future										6,088,898.88	48	6,141
R157	On	06/05/2010	Bond Future	8.50	Call		3,561.00000	3,665,000	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		1,172.00000	1,257,000	3.50	0.00	0	0
R157	On	06/05/2010	Bond Future	8.00	Put		32.00000	13,000	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		751.00000	809,000	3.48	0.00	0	10
R157	On	06/05/2010	Bond Future	7.90	Put		103.00000	57,000	3.48	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Call		4,309.00000	4,409,000	3.92	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Put		61.00000	52,000	3.92	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Call		3,263.00000	3,353,000	3.87	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		153.00000	134,000	3.87	0.00	0	500
R157	On	05/08/2010	Bond Future	9.00	Call		5,394.00000	5,499,000	3.96	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		22.00000	18,000	3.96	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Put		340.00000	305,000	3.81	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		2,298.00000	2,372,000	3.81	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		3,388.00000	3,466,000	4.12	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		451.00000	421,000	4.12	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		3,564.00000	3,644,000	4.13	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		408.00000	380,000	4.13	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		3,212.00000	3,288,000	4.10	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		495.00000	462,000	4.10	0.00	0	0
Total R157 Option										0.00	0	1,010
Total For R157										6,088,898.88	48	7,151
R186	On	06/05/2010	Bond Future			8.66800	8.67800		7.75	20,043,538.73	167	17,806
R186	On	05/08/2010	Bond Future			8.72500	8.73600		9.25	0.00	0	2,722
R186	On	04/11/2010	Bond Future			8.75500	8.76600		9.50	0.00	0	0
Total R186 Future										20,043,538.73	167	20,528
R186	On	06/05/2010	Bond Future	9.00	Call		3,101.00000	3,180,000	7.91	0.00	0	0
R186	On	06/05/2010	Bond Future	9.00	Put		30.00000	11,000	7.91	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Call		5,425.00000	5,487,000	9.41	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		652.00000	608,000	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		2,337.00000	2,359,000	9.14	0.00	0	1,300
R186	On	05/08/2010	Bond Future	8.75	Put		2,203.00000	2,119,000	9.14	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		9,285.00000	9,375,000	9.76	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		147.00000	131,000	9.76	0.00	0	1,300
R186	On	05/08/2010	Bond Future	10.00	Call		11,288.00000	11,386,000	9.95	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		64.00000	57,000	9.95	0.00	0	3,000
R186	On	04/11/2010	Bond Future	9.25	Call		5,980.00000	6,033,000	9.67	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		1,528.00000	1,477,000	9.67	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		6,302.00000	6,358,000	9.70	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		1,405.00000	1,357,000	9.70	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		5,664.00000	5,715,000	9.63	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		1,660.00000	1,607,000	9.63	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		3,332.00000	3,255,000	9.39	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		3,180.00000	3,208,000	9.39	0.00	0	7,500
Total R186 Option										0.00	0	13,100
Total For R186										20,043,538.73	167	33,628
R201	On	06/05/2010	Bond Future			7.70900	7.73000		3.25	0.00	0	486
R201	On	05/08/2010	Bond Future			7.77500	7.79800		3.75	0.00	0	688
R201	On	04/11/2010	Bond Future			7.77800	7.80200		3.75	0.00	0	0
Total R201 Future										0.00	0	1,174
R201	On	06/05/2010	Bond Future	8.50	Call		2,959.00000	3,041,000	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		4,370.00000	4,452,000	4.01	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		19.00000	16,000	4.01	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		2,767.00000	2,829,000	3.81	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		336.00000	313,000	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		2,906.00000	2,970,000	3.82	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		304.00000	283,000	3.82	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		2,629.00000	2,690,000	3.80	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		370.00000	346,000	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			8.30900	8.33000		5.00	0.00	0	1,710
R203	On	05/08/2010	Bond Future			8.38000	8.40200		5.75	0.00	0	1,607
R203	On	04/11/2010	Bond Future			8.41200	8.43500		6.00	0.00	0	0
Total R203 Future										0.00	0	3,317
R203	On	06/05/2010	Bond Future	9.00	Call		3,537.00000	3,650,000	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		4,460.00000	4,558,000	6.07	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		140.00000	122,000	6.07	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		4,487.00000	4,575,000	6.21	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		442.00000	413,000	6.21	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		4,689.00000	4,779,000	6.23	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		403.00000	376,000	6.23	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		4,288.00000	4,374,000	6.19	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		485.00000	454,000	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			8.41900	8.44000		5.50	0.00	0	1,552
R204	On	05/08/2010	Bond Future			8.48900	8.51100		6.75	0.00	0	1,112
R204	On	04/11/2010	Bond Future			8.52000	8.54300		6.75	0.00	0	0
Total R204 Future										0.00	0	2,664
R204	On	06/05/2010	Bond Future	9.00	Call		3,251.00000	3,376,000	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		0.00000	0,000	5.72	0.00	0	0
R204	On	06/05/2010	Bond Future	9.50	Call		6,037.00000	6,161,000	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		262.00000	173,000	5.50	0.00	0	0
R204	On	06/05/2010	Bond Future	8.50	Call		617.00000	653,000	5.50	0.00	0	200
R204	On	05/08/2010	Bond Future	9.25	Call		4,374.00000	4,477,000	6.99	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		217.00000	193,000	6.99	0.00	0	780
R204	On	04/11/2010	Bond Future	9.25	Call		4,520.00000	4,612,000	6.99	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		625.00000	587,000	6.99	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		4,735.00000	4,829,000	7.02	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		573.00000	536,000	7.02	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		4,308.00000	4,398,000	6.96	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		682.00000	642,000	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			7.69100	7.72200		2.75	0.00	0	0
R206	On	05/08/2010	Bond Future			7.77200	7.80600		3.00	0.00	0	0
R206	On	04/11/2010	Bond Future			7.77100	7.80800		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	06/05/2010	Bond Future	8.75	Call		3,164.00000	3,261,000	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		3,448.00000	3,545,000	3.14	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Put		11.00000	8,000	3.14	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		2,134.00000	2,212,000	3.04	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		248.00000	224,000	3.04	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		2,244.00000	2,324,000	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		224.00000	201,000	3.05	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		2,027.00000	2,103,000	3.04	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		276.00000	250,000	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			8.49900	8.51000		6.25	0.00	0	737
R207	On	05/08/2010	Bond Future			8.56700	8.57800		7.50	0.00	0	0
R207	On	04/11/2010	Bond Future			8.59600	8.60700		7.50	0.00	0	0
Total R207 Future										0.00	0	737
R207	On	06/05/2010	Bond Future	9.25	Call		4,415.00000	4,482,000	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		5,476.00000	5,530,000	7.90	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		132.00000	120,000	7.90	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Call		4,436.00000	4,474,000	7.76	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		732.00000	705,000	7.76	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		4,655.00000	4,694,000	7.79	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		671.00000	645,000	7.79	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		4,221.00000	4,257,000	7.73	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		798.00000	769,000	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			8.54800	8.56900		6.75	6,524,207.78	74	5,038
R208	On	05/08/2010	Bond Future			8.60900	8.63100		8.00	0.00	0	1,249
R208	On	04/11/2010	Bond Future			8.64000	8.66200		8.25	0.00	0	0
Total R208 Future										6,524,207.78	74	6,287
R208	On	06/05/2010	Bond Future	9.25	Call		4,217.00000	4,351,000	7.04	0.00	0	0
R208	On	06/05/2010	Bond Future	9.25	Put		0.00000	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		5,405.00000	5,523,000	8.45	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		165.00000	144,000	8.45	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Call		4,330.00000	4,421,000	8.39	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		792.00000	747,000	8.39	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		4,554.00000	4,648,000	8.42	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		724.00000	682,000	8.42	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		4,110.00000	4,198,000	8.36	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		866.00000	817,000	8.36	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										6,524,207.78	74	6,287
R209	On	06/05/2010	Bond Future			8.66600	8.68600		10.00	3,719,610.09	49	1,821
R209	On	05/08/2010	Bond Future			8.70900	8.73000		11.75	0.00	0	0
R209	On	04/11/2010	Bond Future			8.73200	8.75300		12.50	0.00	0	0
Total R209 Future										3,719,610.09	49	1,821
R209	On	06/05/2010	Bond Future	8.50	Call		102.00000	86,000	9.88	0.00	0	0
R209	On	06/05/2010	Bond Future	8.50	Put		1,641.00000	1,462,000	9.88	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Call		1,984.00000	2,047,000	11.61	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		1,823.00000	1,716,000	11.61	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		3,789.00000	3,876,000	12.50	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		1,849.00000	1,768,000	12.50	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		4,030.00000	4,121,000	12.54	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		1,708.00000	1,630,000	12.54	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		3,557.00000	3,640,000	12.47	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		2,003.00000	1,918,000	12.47	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										3,719,610.09	49	1,821
Total for Bond										36,376,255.48	338	58,159

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	06/05/2010	GOVI			319.47100	319.00300		6.80	0.00	0	325
GOVI	On	05/08/2010	GOVI			324.98600	324.51100		6.57	0.00	0	0
Total GOVI Future										0.00	0	325
GOVI	On	06/05/2010	GOVI	309.80	Call		92,187.00000	96,744,000	6.80	0.00	0	0
GOVI	On	06/05/2010	GOVI	309.80	Put		157.00000	34,000	6.80	0.00	0	0
GOVI	On	05/08/2010	GOVI	315.60	Call		102,724.00000	106,056,000	6.57	0.00	0	0
GOVI	On	05/08/2010	GOVI	315.60	Put		13,614.00000	12,196,000	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			345.53100	345.01500			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			318.00100	317.50700			0.00	0	987
ALBI	On	05/08/2010	Index Future			318.03200	317.54100			0.00	0	0
Total ALBI Future										0.00	0	987
Total For ALBI										0.00	0	987
CRD1	On	06/05/2010	Index Future			138.59900	138.42400			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			363.99500	363.80500			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			309.60900	308.99400			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			315.55700	315.09000			0.00	0	100
Total TRT1 Future										0.00	0	100
Total For TRT1										0.00	0	100
Total for Index										0.00	0	1,647

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 :										36,376,255.48	338	84,131
R155	On	31/08/2011	Spot Bond			6.80000	6.82500			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			7.74000	7.76000			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			8.66000	8.67000			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			7.69500	7.72000			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			8.30000	8.32000			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			8.41000	8.43000			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			7.68000	7.70500			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			8.49000	8.50000			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			8.54000	8.55500			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			8.66000	8.68000			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							36,376,255.48	338	68,641
Total Options							0.00	0	15,490
Grand Total:							36,376,255.48	338	84,131