



Interest Rates Daily MTM Report

Daily summary for: 16/04/2010

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			6.85600	6.92100		1.00	0.00	0	0
Total R155 Future							0.00	0	0
R155 On 06/05/2010 Bond Future	7.50	Call		746.00000	831,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.50	Put		0.00000	1,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.55	Call		810.00000	895,000	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		682.00000	766,000	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			7.79400	7.86500		3.50	0.00	0	6,105
R157 On 05/08/2010 Bond Future			7.85800	7.93500		3.75	0.00	0	0
R157 On 04/11/2010 Bond Future			7.86600	7.94800		4.00	0.00	0	0
Total R157 Future							0.00	0	6,105
R157 On 06/05/2010 Bond Future	8.50	Call		3,086.00000	3,437,000	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		835.00000	1,105,000	3.50	0.00	0	0
R157 On 06/05/2010 Bond Future	8.00	Put		171.00000	89,000	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		513.00000	725,000	3.48	0.00	0	10
R157	On	06/05/2010	Bond Future	7.90	Put		340.00000	201,000	3.48	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Call		3,869.00000	4,204,000	3.92	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Put		107.00000	79,000	3.92	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Call		2,867.00000	3,174,000	3.87	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		243.00000	187,000	3.87	0.00	0	500
R157	On	05/08/2010	Bond Future	9.00	Call		4,929.00000	5,280,000	3.96	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		43.00000	31,000	3.96	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Put		495.00000	395,000	3.81	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		1,967.00000	2,230,000	3.81	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		3,001.00000	3,282,000	4.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		551.00000	463,000	4.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		3,166.00000	3,454,000	4.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		497.00000	416,000	4.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		2,840.00000	3,114,000	4.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		609.00000	514,000	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			8.76400	8.78400		7.75	117,662,411.88	988	17,729
R186	On	05/08/2010	Bond Future			8.82400	8.84600		9.25	0.00	0	2,231
R186	On	04/11/2010	Bond Future			8.85600	8.87800		9.50	0.00	0	0
Total R186 Future										117,662,411.88	988	19,960
R186	On	06/05/2010	Bond Future	9.00	Call		2,265.00000	2,412,000	7.91	0.00	0	0
R186	On	06/05/2010	Bond Future	9.00	Put		218.00000	173,000	7.91	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Call		4,680.00000	4,828,000	9.41	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		954.00000	893,000	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	1,916.00000	2,000,000	9.14	0.00	0	1,300
R186	On	05/08/2010	Bond Future	8.75	Put	2,829.00000	2,705,000	9.14	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call	8,342.00000	8,529,000	9.76	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put	251.00000	229,000	9.76	0.00	0	1,300
R186	On	05/08/2010	Bond Future	10.00	Call	10,296.00000	10,493,000	9.95	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put	119.00000	108,000	9.95	0.00	0	3,000
R186	On	04/11/2010	Bond Future	9.25	Call	5,415.00000	5,545,000	10.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put	2,017.00000	1,941,000	10.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call	5,704.00000	5,838,000	10.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put	1,860.00000	1,789,000	10.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call	5,133.00000	5,259,000	10.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put	2,183.00000	2,103,000	10.00	0.00	0	0
Total R186 Option									0.00	0	5,600
Total For R186									117,662,411.88	988	25,560
R201	On	06/05/2010	Bond Future			7.72500	7.80700	3.25	0.00	0	486
R201	On	05/08/2010	Bond Future			7.79300	7.88000	3.75	0.00	0	0
R201	On	04/11/2010	Bond Future			7.79400	7.88800	3.75	0.00	0	0
Total R201 Future									0.00	0	486
R201	On	06/05/2010	Bond Future	8.50	Call	2,658.00000	2,978,000	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	4,081.00000	4,393,000	4.01	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put	34.00000	24,000	4.01	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call	2,594.00000	2,847,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put	466.00000	388,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call	2,723.00000	2,982,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put	424.00000	351,000	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		2,467.00000	2,715,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		511.00000	428,000	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			8.35600	8.41700		5.00	0.00	0	1,710
R203	On	05/08/2010	Bond Future			8.42800	8.49300		5.75	0.00	0	1,607
R203	On	04/11/2010	Bond Future			8.46100	8.52800		6.00	0.00	0	0
Total R203 Future										0.00	0	3,317
R203	On	06/05/2010	Bond Future	9.00	Call		3,071.00000	3,397,000	5.20	0.00	0	0
R203	On	06/05/2010	Bond Future	9.00	Put		3.00000	1,000	5.20	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Call		4,057.00000	4,355,000	6.07	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		212.00000	171,000	6.07	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		4,086.00000	4,358,000	6.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		514.00000	446,000	6.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		4,278.00000	4,555,000	6.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		464.00000	401,000	6.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		3,898.00000	4,165,000	6.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		568.00000	495,000	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			8.45600	8.51700		5.50	0.00	0	1,552
R204	On	05/08/2010	Bond Future			8.52700	8.59100		6.75	0.00	0	1,112
R204	On	04/11/2010	Bond Future			8.55900	8.62500		6.75	0.00	0	0
Total R204 Future										0.00	0	2,664
R204	On	06/05/2010	Bond Future	9.00	Call		2,805.00000	3,160,000	5.72	0.00	0	200
R204	On	06/05/2010	Bond Future	9.00	Put		9.00000	4,000	5.72	0.00	0	0
R204	On	06/05/2010	Bond Future	9.50	Call		5,581.00000	5,942,000	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		578.00000	395,000	5.50	0.00	0	0
R204	On	06/05/2010	Bond Future	8.50	Call		478.00000	655,000	5.50	0.00	0	200
R204	On	05/08/2010	Bond Future	9.25	Call		4,006.00000	4,319,000	6.99	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		311.00000	255,000	6.99	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Call		4,196.00000	4,478,000	7.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		764.00000	674,000	7.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		4,396.00000	4,685,000	7.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		696.00000	613,000	7.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		3,999.00000	4,275,000	7.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		835.00000	740,000	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			7.70800	7.81100		2.75	0.00	0	0
R206	On	05/08/2010	Bond Future			7.79100	7.90300		3.00	0.00	0	0
R206	On	04/11/2010	Bond Future			7.78900	7.91000		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	06/05/2010	Bond Future	8.75	Call		2,885.00000	3,208,000	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		3,173.00000	3,493,000	3.14	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Put		21.00000	12,000	3.14	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		1,918.00000	2,179,000	3.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		313.00000	241,000	3.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		2,022.00000	2,288,000	3.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		282.00000	215,000	3.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		1,817.00000	2,072,000	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		347.00000	268,000	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			8.58600	8.61700		6.25	0.00	0	737
R207	On	05/08/2010	Bond Future			8.65700	8.68900		7.50	0.00	0	0
R207	On	04/11/2010	Bond Future			8.68800	8.72100		7.50	0.00	0	0
Total R207 Future										0.00	0	737
R207	On	06/05/2010	Bond Future	9.25	Call		3,761.00000	3,949,000	6.49	0.00	0	0
R207	On	06/05/2010	Bond Future	9.25	Put		2.00000	1,000	6.49	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Call		4,896.00000	5,064,000	7.90	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		218.00000	195,000	7.90	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Call		4,024.00000	4,160,000	8.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		991.00000	934,000	8.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		4,222.00000	4,362,000	8.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		909.00000	856,000	8.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		3,829.00000	3,962,000	8.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		1,077.00000	1,017,000	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			8.62400	8.68500		6.75	0.00	0	5,004
R208	On	05/08/2010	Bond Future			8.68800	8.75100		8.00	0.00	0	1,249
R208	On	04/11/2010	Bond Future			8.72000	8.78500		8.25	0.00	0	0
Total R208 Future										0.00	0	6,253
R208	On	06/05/2010	Bond Future	9.25	Call		3,483.00000	3,868,000	7.04	0.00	0	0
R208	On	06/05/2010	Bond Future	9.25	Put		4.00000	2,000	7.04	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Call		4,764.00000	5,106,000	8.45	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		273.00000	223,000	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		3,724.00000	4,011,000	8.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		942.00000	831,000	8.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		3,931.00000	4,225,000	8.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		857.00000	752,000	8.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		3,523.00000	3,801,000	8.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		1,034.00000	914,000	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			8.73000	8.78100		10.00	0.00	0	1,798
R209	On	05/08/2010	Bond Future			8.77500	8.82700		11.75	0.00	0	0
R209	On	04/11/2010	Bond Future			8.79900	8.85200		12.50	0.00	0	0
Total R209 Future										0.00	0	1,798
R209	On	06/05/2010	Bond Future	8.50	Call		86.00000	127,000	9.88	0.00	0	0
R209	On	06/05/2010	Bond Future	8.50	Put		2,392.00000	2,023,000	9.88	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Call		1,672.00000	1,862,000	11.61	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		2,287.00000	2,062,000	11.61	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		3,473.00000	3,715,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		2,321.00000	2,143,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		3,685.00000	3,936,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		2,150.00000	1,981,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		3,266.00000	3,500,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		2,500.00000	2,314,000	13.00	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										0.00	0	1,798
Total for Bond										117,662,411.88	988	48,530
GOVI	On	06/05/2010	GOVI			318.07900	317.14600		6.80	0.00	0	324
GOVI	On	05/08/2010	GOVI			323.58300	322.63600		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		75,191.00000	83,807,000	6.80	0.00	0	0
GOVI On 06/05/2010 GOVI	309.80	Put		1,731.00000	1,017,000	6.80	0.00	0	0
GOVI On 05/08/2010 GOVI	315.60	Call		89,738.00000	96,646,000	6.57	0.00	0	0
GOVI On 05/08/2010 GOVI	315.60	Put		19,378.00000	16,816,000	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			344.07000	341.64500			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			316.54500	315.64600			66,474,450.00	21	1,047
ALBI On 05/08/2010 Index Future			316.59700	315.70000			0.00	0	0
Total ALBI Future							66,474,450.00	21	1,047
Total For ALBI							66,474,450.00	21	1,047
CRD1 On 06/05/2010 Index Future			138.27900	137.94400			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			362.29100	362.13200			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			307.84800	307.11700			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			314.17600	313.26100			0.00	0	100
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							66,474,450.00	21	1,707
JIBAR On 21/04/2010 Jibar Future			6.60000	6.60000			0.00	0	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	0	24,500
Total For JIBAR FUTURE							0.00	0	24,500
Total for Jibar							0.00	0	24,500
Total for Derivatives :							184,136,861.88	1,009	75,061
R155 On 31/08/2011 Spot Bond			6.83500	6.90000			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			7.77500	7.85000			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			8.74500	8.77500			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			7.71000	7.79000			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			8.34000	8.40000			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			8.44000	8.50000			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			7.68500	7.78500			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			8.56500	8.60000			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			8.61000	8.67000			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			8.72000	8.77500			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							184,136,861.88	1,009	67,851
Total Options							0.00	0	7,210
Grand Total:							184,136,861.88	1,009	75,061