



Interest Rates Daily MTM Report

Daily summary for: 22/04/2010

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			6.88100	6.79600		1.00	0.00	0	0
Total R155 Future							0.00	0	0
R155 On 06/05/2010 Bond Future	7.50	Call		908.00000	798,000	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		972.00000	862,000	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		844.00000	734,000	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			7.80000	7.70900		3.50	0.00	0	6,105
R157 On 05/08/2010 Bond Future			7.86500	7.76800		3.75	0.00	0	0
R157 On 04/11/2010 Bond Future			7.87500	7.77200		4.00	0.00	0	0
Total R157 Future							0.00	0	6,105
R157 On 06/05/2010 Bond Future	8.50	Call		3,859.00000	3,407,000	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		1,458.00000	1,041,000	3.50	0.00	0	0
R157 On 06/05/2010 Bond Future	8.00	Put		20.00000	55,000	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		1,013.00000	646,000	3.48	0.00	0	10
R157	On	06/05/2010	Bond Future	7.90	Put		67.00000	152,000	3.48	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Call		4,601.00000	4,164,000	3.92	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Put		50.00000	72,000	3.92	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Call		3,539.00000	3,129,000	3.87	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		126.00000	175,000	3.87	0.00	0	500
R157	On	05/08/2010	Bond Future	9.00	Call		5,693.00000	5,243,000	3.96	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		17.00000	27,000	3.96	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Put		284.00000	380,000	3.81	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		2,545.00000	2,182,000	3.81	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		3,640.00000	3,267,000	4.12	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		395.00000	488,000	4.12	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		3,821.00000	3,440,000	4.13	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		358.00000	443,000	4.13	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		3,459.00000	3,093,000	4.10	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		434.00000	534,000	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			8.73900	8.67000		7.75	0.00	0	17,729
R186	On	05/08/2010	Bond Future			8.79900	8.72700		9.25	0.00	0	2,722
R186	On	04/11/2010	Bond Future			8.83100	8.75600		9.50	0.00	0	0
Total R186 Future										0.00	0	20,451
R186	On	06/05/2010	Bond Future	9.00	Call		3,187.00000	2,554,000	7.91	0.00	0	0
R186	On	06/05/2010	Bond Future	9.00	Put		38.00000	74,000	7.91	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Call		5,510.00000	4,959,000	9.41	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		650.00000	787,000	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		2,403.00000	2,048,000	9.14	0.00	0	1,300
R186	On	05/08/2010	Bond Future	8.75	Put		2,183.00000	2,515,000	9.14	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		9,373.00000	8,725,000	9.76	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		148.00000	188,000	9.76	0.00	0	1,300
R186	On	05/08/2010	Bond Future	10.00	Call		11,376.00000	10,707,000	9.95	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		66.00000	85,000	9.95	0.00	0	3,000
R186	On	04/11/2010	Bond Future	9.25	Call		6,063.00000	5,555,000	9.67	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		1,516.00000	1,716,000	9.67	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		6,386.00000	5,866,000	9.70	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		1,394.00000	1,582,000	9.70	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		5,745.00000	5,251,000	9.63	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		1,646.00000	1,860,000	9.63	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		3,302.00000	3,652,000	9.39	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		3,245.00000	2,887,000	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			7.76100	7.64000		3.25	0.00	0	486
R201	On	05/08/2010	Bond Future			7.83100	7.70200		3.75	0.00	0	688
R201	On	04/11/2010	Bond Future			7.83700	7.69900		3.75	0.00	0	0
Total R201 Future										0.00	0	1,174
R201	On	06/05/2010	Bond Future	8.50	Call		3,312.00000	2,838,000	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		4,722.00000	4,251,000	4.01	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		14.00000	23,000	4.01	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		3,068.00000	2,671,000	3.81	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		272.00000	364,000	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		3,213.00000	2,808,000	3.82	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		246.00000	329,000	3.82	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		2,926.00000	2,536,000	3.80	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		302.00000	400,000	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			8.36100	8.28100		5.00	0.00	0	1,710
R203	On	05/08/2010	Bond Future			8.43400	8.35000		5.75	0.00	0	1,607
R203	On	04/11/2010	Bond Future			8.46800	8.38000		6.00	0.00	0	0
Total R203 Future										0.00	0	3,317
R203	On	06/05/2010	Bond Future	9.00	Call		3,802.00000	3,369,000	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		4,715.00000	4,311,000	6.07	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		122.00000	158,000	6.07	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		4,726.00000	4,352,000	6.21	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		401.00000	475,000	6.21	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		4,931.00000	4,552,000	6.23	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		364.00000	434,000	6.23	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		4,523.00000	4,156,000	6.19	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		440.00000	521,000	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			8.47100	8.38100		5.50	0.00	0	1,552
R204	On	05/08/2010	Bond Future			8.54300	8.44900		6.75	0.00	0	1,112
R204	On	04/11/2010	Bond Future			8.57600	8.47900		6.75	0.00	0	0
Total R204 Future										0.00	0	2,664
R204	On	06/05/2010	Bond Future	9.00	Call		3,602.00000	3,068,000	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	1,000	5.72	0.00	0	0
R204	On	06/05/2010	Bond Future	9.50	Call		6,388.00000	5,853,000	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		180.00000	351,000	5.50	0.00	0	0
R204	On	06/05/2010	Bond Future	8.50	Call		886.00000	522,000	5.50	0.00	0	200
R204	On	05/08/2010	Bond Future	9.25	Call		4,701.00000	4,216,000	6.99	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		185.00000	244,000	6.99	0.00	0	780
R204	On	04/11/2010	Bond Future	9.25	Call		4,817.00000	4,378,000	6.99	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		560.00000	670,000	6.99	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		5,037.00000	4,589,000	7.02	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		512.00000	613,000	7.02	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		4,600.00000	4,169,000	6.96	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		611.00000	729,000	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			7.75300	7.62300		2.75	0.00	0	0
R206	On	05/08/2010	Bond Future			7.84000	7.69800		3.00	0.00	0	0
R206	On	04/11/2010	Bond Future			7.84400	7.69000		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	06/05/2010	Bond Future	8.75	Call		3,475.00000	3,067,000	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		3,762.00000	3,350,000	3.14	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Put		7.00000	13,000	3.14	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		2,405.00000	2,057,000	3.04	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		193.00000	270,000	3.04	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		2,520.00000	2,165,000	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		173.00000	244,000	3.05	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		2,293.00000	1,951,000	3.04	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		216.00000	299,000	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			8.55100	8.48100		6.25	0.00	0	737
R207	On	05/08/2010	Bond Future			8.62100	8.54800		7.50	0.00	0	0
R207	On	04/11/2010	Bond Future			8.65100	8.57600		7.50	0.00	0	0
Total R207 Future										0.00	0	737
R207	On	06/05/2010	Bond Future	9.25	Call		4,594.00000	4,163,000	6.49	0.00	0	0
R207	On	06/05/2010	Bond Future	9.25	Put		1.00000	0,000	6.49	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Call		5,649.00000	5,241,000	7.90	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		124.00000	156,000	7.90	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Call		4,586.00000	4,242,000	7.76	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		699.00000	798,000	7.76	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		4,807.00000	4,457,000	7.79	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		640.00000	733,000	7.79	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		4,368.00000	4,031,000	7.73	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		762.00000	868,000	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			8.59900	8.54000		6.75	0.00	0	5,004
R208	On	05/08/2010	Bond Future			8.66300	8.60100		8.00	0.00	0	1,249
R208	On	04/11/2010	Bond Future			8.69500	8.63100		8.25	0.00	0	0
Total R208 Future										0.00	0	6,253
R208	On	06/05/2010	Bond Future	9.25	Call		4,403.00000	4,026,000	7.04	0.00	0	0
R208	On	06/05/2010	Bond Future	9.25	Put		0.00000	1,000	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		5,584.00000	5,226,000	8.45	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		155.00000	186,000	8.45	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Call		4,485.00000	4,181,000	8.39	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		755.00000	847,000	8.39	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		4,712.00000	4,402,000	8.42	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		690.00000	776,000	8.42	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		4,262.00000	3,964,000	8.36	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		826.00000	923,000	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			8.74700	8.68700		10.00	0.00	0	1,798
R209	On	05/08/2010	Bond Future			8.79300	8.73100		11.75	0.00	0	0
R209	On	04/11/2010	Bond Future			8.81700	8.75400		12.50	0.00	0	0
Total R209 Future										0.00	0	1,798
R209	On	06/05/2010	Bond Future	8.50	Call		125.00000	57,000	9.88	0.00	0	0
R209	On	06/05/2010	Bond Future	8.50	Put		1,672.00000	2,090,000	9.88	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Call		1,998.00000	1,738,000	11.61	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		1,845.00000	2,082,000	11.61	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		3,797.00000	3,481,000	12.50	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		1,865.00000	2,052,000	12.50	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		4,037.00000	3,711,000	12.54	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		1,723.00000	1,899,000	12.54	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		3,566.00000	3,261,000	12.47	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		2,020.00000	2,218,000	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			318.17300	319.66800		6.80	19,090,380.00	6	325
GOVI	On	05/08/2010	GOVI			323.66900	325.19200		6.57	0.00	0	0
Total GOVI Future										19,090,380.00	6	325
GOVI	On	06/05/2010	GOVI	309.80	Call		98,852.00000	84,084,000	6.80	0.00	0	0
GOVI	On	06/05/2010	GOVI	309.80	Put		172.00000	354,000	6.80	0.00	0	0
GOVI	On	05/08/2010	GOVI	315.60	Call		108,471.00000	96,316,000	6.57	0.00	0	0
GOVI	On	05/08/2010	GOVI	315.60	Put		12,551.00000	15,626,000	6.57	0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										19,090,380.00	6	325
Total for GOVI										19,090,380.00	6	325
AL7T	On	06/05/2010	Index Future			344.26900	345.86200			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			316.65200	318.11400			9,499,560.00	3	987
ALBI	On	05/08/2010	Index Future			316.68800	318.15300			0.00	0	0
Total ALBI Future										9,499,560.00	3	987
Total For ALBI										9,499,560.00	3	987
CRD1	On	06/05/2010	Index Future			138.28600	138.72100			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			363.23800	363.01800			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			308.01800	309.31400			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			314.27100	315.73800			0.00	0	100
Total TRT1 Future										0.00	0	100
Total For TRT1										0.00	0	100
Total for Index										9,499,560.00	3	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	6.40000			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	500	5,500
JIBAR	On	15/06/2011	Jibar Future			6.82400	6.82400			0.00	500	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	500	0
Total Jibar Future										0.00	1,500	24,000
Total For JIBAR FUTURE										0.00	1,500	24,000
Total for Jibar										0.00	1,500	24,000
Total for Derivatives :										28,589,940.00	1,509	83,961
R155	On	31/08/2011	Spot Bond			6.86000	6.77500			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			7.79000	7.70000			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			8.73000	8.66000			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			7.75000	7.63500			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			8.35000	8.27000			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			8.46000	8.37000			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			7.73500	7.61500			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			8.54000	8.47000			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			8.59000	8.53000			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			8.73500	8.68500			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							28,589,940.00	1,509	68,471
Total Options							0.00	0	15,490
Grand Total:							28,589,940.00	1,509	83,961