



Interest Rates Daily MTM Report

Daily summary for: 13/04/2010

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			7.02100	7.01100		1.00	0.00	0	0
Total R155 Future							0.00	0	0
R155 On 06/05/2010 Bond Future	7.50	Call		631.00000	618,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.50	Put		1.00000	1,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.55	Call		694.00000	682,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.55	Put		0.00000	1,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.45	Call		568.00000	555,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.45	Put		2.00000	2,000	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			7.96000	7.95100		3.50	0.00	0	6,105
R157 On 05/08/2010 Bond Future			8.03600	8.02600		3.75	0.00	0	0
R157 On 04/11/2010 Bond Future			8.05400	8.04300		4.00	0.00	0	0
Total R157 Future							0.00	0	6,105
R157 On 06/05/2010 Bond Future	8.50	Call		2,666.00000	2,622,000	3.62	0.00	0	0
R157 On 06/05/2010 Bond Future	8.50	Put		4.00000	4,000	3.62	0.00	0	0
R157 On 06/05/2010 Bond Future	8.00	Call		581.00000	546,000	3.50	0.00	0	0
R157 On 06/05/2010 Bond Future	8.00	Put		340.00000	350,000	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		335.00000	307,000	3.48	0.00	0	10
R157	On	06/05/2010	Bond Future	7.90	Put		586.00000	602,000	3.48	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Call		3,490.00000	3,446,000	3.92	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Put		156.00000	158,000	3.92	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Call		2,529.00000	2,489,000	3.87	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		333.00000	340,000	3.87	0.00	0	500
R157	On	05/08/2010	Bond Future	9.00	Call		4,525.00000	4,479,000	3.96	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		66.00000	67,000	3.96	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Put		644.00000	656,000	3.81	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		1,688.00000	1,653,000	3.81	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		2,698.00000	2,659,000	4.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		674.00000	684,000	4.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		2,854.00000	2,815,000	4.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		611.00000	622,000	4.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		2,546.00000	2,508,000	4.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		742.00000	753,000	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			8.85800	8.82800		7.75	0.00	0	18,696
R186	On	05/08/2010	Bond Future			8.92200	8.89100		9.25	0.00	0	2,231
R186	On	04/11/2010	Bond Future			8.95500	8.92400		9.50	0.00	0	0
Total R186 Future										0.00	0	20,927
R186	On	06/05/2010	Bond Future	9.00	Call		1,977.00000	1,749,000	7.91	0.00	0	0
R186	On	06/05/2010	Bond Future	9.00	Put		352.00000	410,000	7.91	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Call		4,397.00000	4,181,000	9.41	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		1,095.00000	1,170,000	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		1,762.00000	1,632,000	9.14	0.00	0	1,300
R186	On	05/08/2010	Bond Future	8.75	Put		3,099.00000	3,260,000	9.14	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		7,971.00000	7,705,000	9.76	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		304.00000	329,000	9.76	0.00	0	1,300
R186	On	05/08/2010	Bond Future	10.00	Call		9,901.00000	9,623,000	9.95	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		148.00000	161,000	9.95	0.00	0	3,000
R186	On	04/11/2010	Bond Future	9.25	Call		5,157.00000	4,964,000	10.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		2,187.00000	2,282,000	10.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		5,437.00000	5,239,000	10.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		2,022.00000	2,112,000	10.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		4,884.00000	4,697,000	10.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		2,362.00000	2,463,000	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			7.89200	7.91300		3.25	0.00	0	486
R201	On	05/08/2010	Bond Future			7.97100	7.99400		3.75	0.00	0	0
R201	On	04/11/2010	Bond Future			7.98400	8.00800		3.75	0.00	0	0
Total R201 Future										0.00	0	486
R201	On	06/05/2010	Bond Future	8.50	Call		2,248.00000	2,329,000	3.37	0.00	0	0
R201	On	06/05/2010	Bond Future	8.50	Put		2.00000	1,000	3.37	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Call		3,682.00000	3,761,000	4.01	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		56.00000	51,000	4.01	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		2,292.00000	2,350,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		586.00000	560,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		2,414.00000	2,473,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		537.00000	511,000	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		2,173.00000	2,229,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		639.00000	611,000	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			8.51100	8.50200		5.00	0.00	0	1,710
R203	On	05/08/2010	Bond Future			8.59200	8.58200		5.75	0.00	0	1,607
R203	On	04/11/2010	Bond Future			8.63100	8.62100		6.00	0.00	0	0
Total R203 Future										0.00	0	3,317
R203	On	06/05/2010	Bond Future	9.00	Call		2,625.00000	2,576,000	5.20	0.00	0	0
R203	On	06/05/2010	Bond Future	9.00	Put		12.00000	11,000	5.20	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Call		3,670.00000	3,622,000	6.07	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		287.00000	291,000	6.07	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		3,728.00000	3,687,000	6.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		625.00000	634,000	6.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		3,912.00000	3,869,000	6.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		568.00000	575,000	6.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		3,548.00000	3,507,000	6.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		687.00000	697,000	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			8.58100	8.55200		5.50	0.00	0	1,552
R204	On	05/08/2010	Bond Future			8.65800	8.62700		6.75	0.00	0	1,112
R204	On	04/11/2010	Bond Future			8.69400	8.66200		6.75	0.00	0	0
Total R204 Future										0.00	0	2,664
R204	On	06/05/2010	Bond Future	9.00	Call		2,610.00000	2,444,000	5.72	0.00	0	200
R204	On	06/05/2010	Bond Future	9.00	Put		20.00000	25,000	5.72	0.00	0	0
R204	On	06/05/2010	Bond Future	9.50	Call		5,375.00000	5,205,000	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		728.00000	821,000	5.50	0.00	0	0
R204	On	06/05/2010	Bond Future	8.50	Call		422.00000	344,000	5.50	0.00	0	200
R204	On	05/08/2010	Bond Future	9.25	Call		3,846.00000	3,695,000	6.99	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		357.00000	384,000	6.99	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Call		4,052.00000	3,916,000	7.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		827.00000	870,000	7.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		4,249.00000	4,110,000	7.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		756.00000	797,000	7.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		3,859.00000	3,726,000	7.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		903.00000	949,000	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			7.89700	7.91800		2.75	0.00	0	0
R206	On	05/08/2010	Bond Future			7.99600	8.01900		3.00	0.00	0	0
R206	On	04/11/2010	Bond Future			8.01000	8.03500		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	06/05/2010	Bond Future	8.75	Call		2,551.00000	2,617,000	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		2,849.00000	2,913,000	3.14	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Put		36.00000	33,000	3.14	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		1,670.00000	1,717,000	3.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		408.00000	386,000	3.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		1,766.00000	1,815,000	3.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		369.00000	350,000	3.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		1,576.00000	1,622,000	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		448.00000	426,000	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			8.69100	8.68100		6.25	0.00	0	737
R207	On	05/08/2010	Bond Future			8.76600	8.75600		7.50	0.00	0	0
R207	On	04/11/2010	Bond Future			8.80100	8.79100		7.50	0.00	0	0
Total R207 Future										0.00	0	737
R207	On	06/05/2010	Bond Future	9.25	Call		3,376.00000	3,315,000	6.49	0.00	0	0
R207	On	06/05/2010	Bond Future	9.25	Put		7.00000	6,000	6.49	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Call		4,557.00000	4,502,000	7.90	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		278.00000	282,000	7.90	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Call		3,748.00000	3,703,000	8.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		1,124.00000	1,137,000	8.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		3,939.00000	3,893,000	8.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		1,035.00000	1,048,000	8.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		3,562.00000	3,518,000	8.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		1,219.00000	1,233,000	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			8.77900	8.75900		6.75	0.00	0	5,004
R208	On	05/08/2010	Bond Future			8.84800	8.82800		8.00	0.00	0	1,249
R208	On	04/11/2010	Bond Future			8.88500	8.86400		8.25	0.00	0	0
Total R208 Future										0.00	0	6,253
R208	On	06/05/2010	Bond Future	9.25	Call		3,027.00000	2,903,000	7.04	0.00	0	0
R208	On	06/05/2010	Bond Future	9.25	Put		14.00000	16,000	7.04	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Call		4,368.00000	4,260,000	8.45	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		353.00000	368,000	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		3,400.00000	3,309,000	8.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		1,099.00000	1,135,000	8.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		3,597.00000	3,503,000	8.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		1,004.00000	1,037,000	8.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		3,209.00000	3,121,000	8.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		1,202.00000	1,241,000	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			8.85300	8.82300		10.00	0.00	0	1,798
R209	On	05/08/2010	Bond Future			8.90200	8.87100		11.75	0.00	0	0
R209	On	04/11/2010	Bond Future			8.92800	8.89600		12.50	0.00	0	0
Total R209 Future										0.00	0	1,798
R209	On	06/05/2010	Bond Future	8.50	Call		75.00000	51,000	9.88	0.00	0	0
R209	On	06/05/2010	Bond Future	8.50	Put		2,716.00000	2,929,000	9.88	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Call		1,541.00000	1,429,000	11.61	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		2,503.00000	2,635,000	11.61	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		3,295.00000	3,149,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		2,488.00000	2,592,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		3,500.00000	3,349,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		2,311.00000	2,409,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		3,097.00000	2,956,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		2,676.00000	2,785,000	13.00	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										0.00	0	1,798
Total for Bond										0.00	0	49,497
GOVI	On	06/05/2010	GOVI			315.78600	316.10300		6.80	0.00	0	324
GOVI	On	05/08/2010	GOVI			321.25800	321.58300		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		66,389.00000	63,378,000	6.80	0.00	0	0
GOVI On 06/05/2010 GOVI	309.80	Put		3,359.00000	3,518,000	6.80	0.00	0	0
GOVI On 05/08/2010 GOVI	315.60	Call		82,708.00000	80,263,000	6.57	0.00	0	0
GOVI On 05/08/2010 GOVI	315.60	Put		22,878.00000	23,683,000	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			341.39700	341.82400			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			314.28500	314.61800			0.00	0	1,062
ALBI On 05/08/2010 Index Future			314.34900	314.68500			0.00	0	0
Total ALBI Future							0.00	0	1,062
Total For ALBI							0.00	0	1,062
CRD1 On 06/05/2010 Index Future			137.45000	137.46900			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			362.18600	362.26400			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			305.75800	306.16500			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			311.91800	312.23200			0.00	0	100
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							0.00	0	1,722
JIBAR On 21/04/2010 Jibar Future			6.60000	6.60000			0.00	0	0
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	24,000
Total For JIBAR FUTURE							0.00	0	24,000
Total for Jibar							0.00	0	24,000
Total for Derivatives :							0.00	0	75,543
R155 On 31/08/2011 Spot Bond			7.00000	6.99000			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			7.94500	7.93000			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			8.84500	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			7.87500	7.89000			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			8.49000	8.47500			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			8.56500	8.53000			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			7.87000	7.89000			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			8.67000	8.65500			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			8.76000	8.74000			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			8.84500	8.81000			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							0.00	0	68,333
Total Options							0.00	0	7,210
Grand Total:							0.00	0	75,543