



Interest Rates Daily MTM Report

Daily summary for: 19/04/2010

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			6.88600	6.85600		1.00	0.00	0	0
Total R155 Future							0.00	0	0
R155 On 06/05/2010 Bond Future	7.50	Call		831.00000	792,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.50	Put		1.00000	0,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.55	Call		895.00000	856,000	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		766.00000	727,000	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			7.80300	7.79400		3.50	0.00	0	6,105
R157 On 05/08/2010 Bond Future			7.86800	7.85800		3.75	0.00	0	0
R157 On 04/11/2010 Bond Future			7.87700	7.86600		4.00	0.00	0	0
Total R157 Future							0.00	0	6,105
R157 On 06/05/2010 Bond Future	8.50	Call		3,437.00000	3,392,000	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		1,105.00000	1,047,000	3.50	0.00	0	0
R157 On 06/05/2010 Bond Future	8.00	Put		89.00000	76,000	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		725.00000	666,000	3.48	0.00	0	10
R157	On	06/05/2010	Bond Future	7.90	Put		201.00000	187,000	3.48	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Call		4,204.00000	4,155,000	3.92	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Put		79.00000	77,000	3.92	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Call		3,174.00000	3,125,000	3.87	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		187.00000	185,000	3.87	0.00	0	500
R157	On	05/08/2010	Bond Future	9.00	Call		5,280.00000	5,231,000	3.96	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		31.00000	29,000	3.96	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Put		395.00000	395,000	3.81	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		2,230.00000	2,183,000	3.81	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		3,282.00000	3,268,000	4.12	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		463.00000	498,000	4.12	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		3,454.00000	3,441,000	4.13	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		416.00000	453,000	4.13	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		3,114.00000	3,095,000	4.10	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		514.00000	545,000	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			8.74300	8.76400		7.75	0.00	0	17,729
R186	On	05/08/2010	Bond Future			8.80300	8.82400		9.25	56,960,335.53	491	2,722
R186	On	04/11/2010	Bond Future			8.83300	8.85600		9.50	0.00	0	0
Total R186 Future										56,960,335.53	491	20,451
R186	On	06/05/2010	Bond Future	9.00	Call		2,412.00000	2,552,000	7.91	0.00	0	0
R186	On	06/05/2010	Bond Future	9.00	Put		173.00000	111,000	7.91	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Call		4,828.00000	4,955,000	9.41	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		893.00000	821,000	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		2,000.00000	2,062,000	9.14	0.00	0	1,300
R186	On	05/08/2010	Bond Future	8.75	Put		2,705.00000	2,567,000	9.14	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		8,529.00000	8,701,000	9.76	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		229.00000	202,000	9.76	0.00	0	1,300
R186	On	05/08/2010	Bond Future	10.00	Call		10,493.00000	10,677,000	9.95	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		108.00000	93,000	9.95	0.00	0	3,000
R186	On	04/11/2010	Bond Future	9.25	Call		5,545.00000	5,565,000	9.67	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		1,941.00000	1,745,000	9.67	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		5,838.00000	5,875,000	9.70	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		1,789.00000	1,610,000	9.70	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		5,259.00000	5,261,000	9.63	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		2,103.00000	1,889,000	9.63	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		0.00000	3,687,000	9.39	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		0.00000	2,903,000	9.39	43,545,000.00	15,000	7,500
Total R186 Option										43,545,000.00	15,000	13,100
Total For R186										100,505,335.53	15,491	33,551
R201	On	06/05/2010	Bond Future			7.73400	7.72500		3.25	0.00	0	486
R201	On	05/08/2010	Bond Future			7.80300	7.79300		3.75	71,996,957.12	688	688
R201	On	04/11/2010	Bond Future			7.80500	7.79400		3.75	0.00	0	0
Total R201 Future										71,996,957.12	688	1,174
R201	On	06/05/2010	Bond Future	8.50	Call		2,978.00000	2,943,000	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		4,393.00000	4,355,000	4.01	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		24.00000	23,000	4.01	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		2,847.00000	2,767,000	3.81	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		388.00000	347,000	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		2,982.00000	2,906,000	3.82	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		351.00000	314,000	3.82	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		2,715.00000	2,630,000	3.80	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		428.00000	381,000	3.80	0.00	0	0
Total R201 Option										0.00	0	0
Total For R201										71,996,957.12	688	1,174
R203	On	06/05/2010	Bond Future			8.36500	8.35600		5.00	0.00	0	1,710
R203	On	05/08/2010	Bond Future			8.43800	8.42800		5.75	0.00	0	1,607
R203	On	04/11/2010	Bond Future			8.47200	8.46100		6.00	0.00	0	0
Total R203 Future										0.00	0	3,317
R203	On	06/05/2010	Bond Future	9.00	Call		3,397.00000	3,348,000	5.20	0.00	0	0
R203	On	06/05/2010	Bond Future	9.00	Put		1.00000	0,000	5.20	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Call		4,355.00000	4,300,000	6.07	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		171.00000	168,000	6.07	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		4,358.00000	4,345,000	6.21	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		446.00000	489,000	6.21	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		4,555.00000	4,544,000	6.23	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		401.00000	446,000	6.23	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		4,165.00000	4,149,000	6.19	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		495.00000	535,000	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			8.46500	8.45600		5.50	0.00	0	1,552
R204	On	05/08/2010	Bond Future			8.53700	8.52700		6.75	0.00	0	1,112
R204	On	04/11/2010	Bond Future			8.56900	8.55900		6.75	0.00	0	0
Total R204 Future										0.00	0	2,664
R204	On	06/05/2010	Bond Future	9.00	Call		3,160.00000	3,105,000	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		4.00000	2,000	5.72	0.00	0	0
R204	On	06/05/2010	Bond Future	9.50	Call		5,942.00000	5,889,000	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		395.00000	378,000	5.50	0.00	0	0
R204	On	06/05/2010	Bond Future	8.50	Call		655.00000	585,000	5.50	0.00	0	200
R204	On	05/08/2010	Bond Future	9.25	Call		4,319.00000	4,257,000	6.99	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		255.00000	250,000	6.99	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Call		4,478.00000	4,420,000	6.99	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		674.00000	672,000	6.99	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		4,685.00000	4,632,000	7.02	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		613.00000	616,000	7.02	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		4,275.00000	4,211,000	6.96	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		740.00000	732,000	6.96	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			7.70700	7.70800		2.75	0.00	0	0
R206	On	05/08/2010	Bond Future			7.79000	7.79100		3.00	0.00	0	0
R206	On	04/11/2010	Bond Future			7.78800	7.78900		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	06/05/2010	Bond Future	8.75	Call		3,208.00000	3,211,000	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		3,493.00000	3,495,000	3.14	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Put		12.00000	11,000	3.14	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		2,179.00000	2,185,000	3.04	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		241.00000	244,000	3.04	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		2,288.00000	2,296,000	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		215.00000	220,000	3.05	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		2,072.00000	2,077,000	3.04	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		268.00000	271,000	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			8.59500	8.58600		6.25	0.00	0	737
R207	On	05/08/2010	Bond Future			8.66700	8.65700		7.50	0.00	0	0
R207	On	04/11/2010	Bond Future			8.69800	8.68800		7.50	0.00	0	0
Total R207 Future										0.00	0	737
R207	On	06/05/2010	Bond Future	9.25	Call		3,949.00000	3,894,000	6.49	0.00	0	0
R207	On	06/05/2010	Bond Future	9.25	Put		1.00000	1,000	6.49	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Call		5,064.00000	5,001,000	7.90	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		195.00000	191,000	7.90	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Call		4,160.00000	4,049,000	7.76	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		934.00000	881,000	7.76	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		4,362.00000	4,259,000	7.79	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		856.00000	812,000	7.79	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		3,962.00000	3,843,000	7.73	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		1,017.00000	956,000	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			8.63300	8.62400		6.75	0.00	0	5,004
R208	On	05/08/2010	Bond Future			8.69700	8.68800		8.00	0.00	0	1,249
R208	On	04/11/2010	Bond Future			8.73000	8.72000		8.25	0.00	0	0
Total R208 Future										0.00	0	6,253
R208	On	06/05/2010	Bond Future	9.25	Call		3,868.00000	3,810,000	7.04	0.00	0	0
R208	On	06/05/2010	Bond Future	9.25	Put		2.00000	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		5,106.00000	5,045,000	8.45	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		223.00000	218,000	8.45	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Call		4,011.00000	4,035,000	8.39	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		831.00000	916,000	8.39	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		4,225.00000	4,252,000	8.42	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		752.00000	841,000	8.42	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		3,801.00000	3,823,000	8.36	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		914.00000	998,000	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			8.71900	8.73000		10.00	0.00	0	1,798
R209	On	05/08/2010	Bond Future			8.76400	8.77500		11.75	0.00	0	0
R209	On	04/11/2010	Bond Future			8.78800	8.79900		12.50	0.00	0	0
Total R209 Future										0.00	0	1,798
R209	On	06/05/2010	Bond Future	8.50	Call		127.00000	110,000	9.88	0.00	0	0
R209	On	06/05/2010	Bond Future	8.50	Put		2,023.00000	1,917,000	9.88	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Call		1,862.00000	1,879,000	11.61	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		2,062.00000	1,991,000	11.61	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		3,715.00000	3,641,000	12.50	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		2,143.00000	1,981,000	12.50	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		3,936.00000	3,876,000	12.54	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		1,981.00000	1,834,000	12.54	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		3,500.00000	3,416,000	12.47	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		2,314.00000	2,142,000	12.47	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										0.00	0	1,798
Total for Bond										172,502,292.65	16,179	57,209

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	06/05/2010	GOVI			318.24800	318.07900		6.80	0.00	0	324
GOVI	On	05/08/2010	GOVI			323.75400	323.58300		6.57	0.00	0	0
Total GOVI Future										0.00	0	324
GOVI	On	06/05/2010	GOVI	309.80	Call		83,807.00000	85,086,000	6.80	0.00	0	0
GOVI	On	06/05/2010	GOVI	309.80	Put		1,017.00000	606,000	6.80	0.00	0	0
GOVI	On	05/08/2010	GOVI	315.60	Call		96,646.00000	97,462,000	6.57	0.00	0	0
GOVI	On	05/08/2010	GOVI	315.60	Put		16,816.00000	15,922,000	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			344.08000	344.07000			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			316.73100	316.54500			0.00	0	1,047
ALBI	On	05/08/2010	Index Future			316.78100	316.59700			0.00	0	0
Total ALBI Future										0.00	0	1,047
Total For ALBI										0.00	0	1,047
CRD1	On	06/05/2010	Index Future			138.33000	138.27900			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			362.50200	362.29100			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			308.11700	307.84800			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			314.34500	314.17600			0.00	0	100
Total TRT1 Future										0.00	0	100
Total For TRT1										0.00	0	100
Total for Index										0.00	0	1,707

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR	On	21/04/2010	Jibar Future			6.60000	6.60000			0.00	0	500
JIBAR	On	19/05/2010	Jibar Future			6.40000	6.56000			0.00	0	0
JIBAR	On	15/06/2010	Jibar Future			6.40800	6.51000			0.00	0	0
JIBAR	On	21/07/2010	Jibar Future			6.38000	6.50000			0.00	0	1,000
JIBAR	On	18/08/2010	Jibar Future			6.38100	6.50000			0.00	0	1,000
JIBAR	On	15/09/2010	Jibar Future			6.38900	6.51000			0.00	0	1,000
JIBAR	On	15/12/2010	Jibar Future			6.43900	6.60000			0.00	0	0
JIBAR	On	16/03/2011	Jibar Future			6.60500	6.84000			0.00	0	5,000
JIBAR	On	15/06/2011	Jibar Future			6.88800	7.13000			0.00	0	5,000
JIBAR	On	21/09/2011	Jibar Future			7.26200	7.48000			0.00	0	3,500
JIBAR	On	21/12/2011	Jibar Future			7.57400	7.79000			0.00	0	7,500
JIBAR	On	20/03/2012	Jibar Future			7.67900	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 :										172,502,292.65	16,179	83,740
R155	On	31/08/2011	Spot Bond			6.86500	6.83500			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			7.78500	7.77500			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	8.74500			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			7.71500	7.71000			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			8.34500	8.34000			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			8.45000	8.44000			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			7.69000	7.68500			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			8.57500	8.56500			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			8.61500	8.61000			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			8.71000	8.72000			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							128,957,292.65	1,179	69,030
Total Options							43,545,000.00	15,000	14,710
Grand Total:							172,502,292.65	16,179	83,740