



Interest Rates Daily MTM Report

Daily summary for: 21/04/2010

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			6.79600	6.82600		1.00	0.00	0	0
Total R155 Future							0.00	0	0
R155 On 06/05/2010 Bond Future	7.50	Call		869.00000	908,000	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		933.00000	972,000	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		805.00000	844,000	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			7.70900	7.75200		3.50	0.00	0	6,105
R157 On 05/08/2010 Bond Future			7.76800	7.81400		3.75	0.00	0	0
R157 On 04/11/2010 Bond Future			7.77200	7.81900		4.00	0.00	0	0
Total R157 Future							0.00	0	6,105
R157 On 06/05/2010 Bond Future	8.50	Call		3,645.00000	3,859,000	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		1,264.00000	1,458,000	3.50	0.00	0	0
R157 On 06/05/2010 Bond Future	8.00	Put		40.00000	20,000	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		844.00000	1,013,000	3.48	0.00	0	10
R157	On	06/05/2010	Bond Future	7.90	Put		112.00000	67,000	3.48	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Call		4,394.00000	4,601,000	3.92	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Put		61.00000	50,000	3.92	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Call		3,346.00000	3,539,000	3.87	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		151.00000	126,000	3.87	0.00	0	500
R157	On	05/08/2010	Bond Future	9.00	Call		5,480.00000	5,693,000	3.96	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		22.00000	17,000	3.96	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Put		332.00000	284,000	3.81	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		2,375.00000	2,545,000	3.81	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		3,471.00000	3,640,000	4.12	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		439.00000	395,000	4.12	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		3,649.00000	3,821,000	4.13	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		399.00000	358,000	4.13	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		3,294.00000	3,459,000	4.10	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		482.00000	434,000	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			8.67000	8.69200		7.75	0.00	0	17,729
R186	On	05/08/2010	Bond Future			8.72700	8.75000		9.25	0.00	0	2,722
R186	On	04/11/2010	Bond Future			8.75600	8.77900		9.50	0.00	0	0
Total R186 Future										0.00	0	20,451
R186	On	06/05/2010	Bond Future	9.00	Call		2,993.00000	3,187,000	7.91	0.00	0	0
R186	On	06/05/2010	Bond Future	9.00	Put		58.00000	38,000	7.91	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Call		5,342.00000	5,510,000	9.41	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		703.00000	650,000	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		2,300.00000	2,403,000	9.14	0.00	0	1,300
R186	On	05/08/2010	Bond Future	8.75	Put		2,300.00000	2,183,000	9.14	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		9,169.00000	9,373,000	9.76	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		165.00000	148,000	9.76	0.00	0	1,300
R186	On	05/08/2010	Bond Future	10.00	Call		11,164.00000	11,376,000	9.95	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		74.00000	66,000	9.95	0.00	0	3,000
R186	On	04/11/2010	Bond Future	9.25	Call		5,914.00000	6,063,000	9.67	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		1,585.00000	1,516,000	9.67	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		6,234.00000	6,386,000	9.70	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		1,460.00000	1,394,000	9.70	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		5,601.00000	5,745,000	9.63	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		1,720.00000	1,646,000	9.63	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		3,418.00000	3,302,000	9.39	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		3,143.00000	3,245,000	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			7.64000	7.67300		3.25	0.00	0	486
R201	On	05/08/2010	Bond Future			7.70200	7.73700		3.75	0.00	0	688
R201	On	04/11/2010	Bond Future			7.69900	7.73500		3.75	0.00	0	0
Total R201 Future										0.00	0	1,174
R201	On	06/05/2010	Bond Future	8.50	Call		3,182.00000	3,312,000	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		4,594.00000	4,722,000	4.01	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		16.00000	14,000	4.01	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		2,965.00000	3,068,000	3.81	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		297.00000	272,000	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		3,108.00000	3,213,000	3.82	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		269.00000	246,000	3.82	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		2,824.00000	2,926,000	3.80	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		328.00000	302,000	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			8.28100	8.31400		5.00	0.00	0	1,710
R203	On	05/08/2010	Bond Future			8.35000	8.38400		5.75	0.00	0	1,607
R203	On	04/11/2010	Bond Future			8.38000	8.41600		6.00	0.00	0	0
Total R203 Future										0.00	0	3,317
R203	On	06/05/2010	Bond Future	9.00	Call		3,623.00000	3,802,000	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		4,553.00000	4,715,000	6.07	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		138.00000	122,000	6.07	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		4,576.00000	4,726,000	6.21	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		434.00000	401,000	6.21	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		4,779.00000	4,931,000	6.23	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		396.00000	364,000	6.23	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		4,376.00000	4,523,000	6.19	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		476.00000	440,000	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			8.38100	8.42400		5.50	0.00	0	1,552
R204	On	05/08/2010	Bond Future			8.44900	8.49400		6.75	0.00	0	1,112
R204	On	04/11/2010	Bond Future			8.47900	8.52400		6.75	0.00	0	0
Total R204 Future										0.00	0	2,664
R204	On	06/05/2010	Bond Future	9.00	Call		3,347.00000	3,602,000	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		1.00000	0,000	5.72	0.00	0	0
R204	On	06/05/2010	Bond Future	9.50	Call		6,132.00000	6,388,000	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		270.00000	180,000	5.50	0.00	0	0
R204	On	06/05/2010	Bond Future	8.50	Call		720.00000	886,000	5.50	0.00	0	200
R204	On	05/08/2010	Bond Future	9.25	Call		4,472.00000	4,701,000	6.99	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		217.00000	185,000	6.99	144,300.00	780	780
R204	On	04/11/2010	Bond Future	9.25	Call		4,616.00000	4,817,000	6.99	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		614.00000	560,000	6.99	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		4,832.00000	5,037,000	7.02	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		562.00000	512,000	7.02	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		4,403.00000	4,600,000	6.96	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		670.00000	611,000	6.96	0.00	0	0
Total R204 Option										144,300.00	780	1,380
Total For R204										144,300.00	780	4,044
R206	On	06/05/2010	Bond Future			7.62300	7.65500		2.75	0.00	0	0
R206	On	05/08/2010	Bond Future			7.69800	7.73400		3.00	0.00	0	0
R206	On	04/11/2010	Bond Future			7.69000	7.72800		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	06/05/2010	Bond Future	8.75	Call		3,375.00000	3,475,000	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		3,657.00000	3,762,000	3.14	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Put		8.00000	7,000	3.14	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		2,319.00000	2,405,000	3.04	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		212.00000	193,000	3.04	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		2,432.00000	2,520,000	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		191.00000	173,000	3.05	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		2,209.00000	2,293,000	3.04	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		237.00000	216,000	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			8.48100	8.53400		6.25	0.00	0	737
R207	On	05/08/2010	Bond Future			8.54800	8.60300		7.50	0.00	0	0
R207	On	04/11/2010	Bond Future			8.57600	8.63200		7.50	0.00	0	0
Total R207 Future										0.00	0	737
R207	On	06/05/2010	Bond Future	9.25	Call		4,267.00000	4,594,000	6.49	0.00	0	0
R207	On	06/05/2010	Bond Future	9.25	Put		0.00000	1,000	6.49	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Call		5,346.00000	5,649,000	7.90	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		153.00000	124,000	7.90	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Call		4,335.00000	4,586,000	7.76	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		779.00000	699,000	7.76	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		4,551.00000	4,807,000	7.79	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		715.00000	640,000	7.79	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		4,123.00000	4,368,000	7.73	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		848.00000	762,000	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			8.54000	8.57200		6.75	0.00	0	5,004
R208	On	05/08/2010	Bond Future			8.60100	8.63400		8.00	0.00	0	1,249
R208	On	04/11/2010	Bond Future			8.63100	8.66500		8.25	0.00	0	0
Total R208 Future										0.00	0	6,253
R208	On	06/05/2010	Bond Future	9.25	Call		4,198.00000	4,403,000	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		5,397.00000	5,584,000	8.45	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		175.00000	155,000	8.45	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Call		4,328.00000	4,485,000	8.39	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		809.00000	755,000	8.39	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		4,552.00000	4,712,000	8.42	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		740.00000	690,000	8.42	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		4,109.00000	4,262,000	8.36	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		883.00000	826,000	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			8.68700	8.69900		10.00	0.00	0	1,798
R209	On	05/08/2010	Bond Future			8.73100	8.74300		11.75	0.00	0	0
R209	On	04/11/2010	Bond Future			8.75400	8.76600		12.50	0.00	0	0
Total R209 Future										0.00	0	1,798
R209	On	06/05/2010	Bond Future	8.50	Call		122.00000	125,000	9.88	0.00	0	0
R209	On	06/05/2010	Bond Future	8.50	Put		1,767.00000	1,672,000	9.88	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Call		1,956.00000	1,998,000	11.61	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		1,900.00000	1,845,000	11.61	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		3,743.00000	3,797,000	12.50	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		1,908.00000	1,865,000	12.50	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		3,982.00000	4,037,000	12.54	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		1,764.00000	1,723,000	12.54	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		3,514.00000	3,566,000	12.47	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		2,064.00000	2,020,000	12.47	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										0.00	0	1,798
Total for Bond										144,300.00	780	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			319.66800	319.19600		6.80	3,196,680.00	1	325
GOVI	On	05/08/2010	GOVI			325.19200	324.71700		6.57	0.00	0	0
Total GOVI Future										3,196,680.00	1	325
GOVI	On	06/05/2010	GOVI	309.80	Call		94,252.00000	98,852,000	6.80	0.00	0	0
GOVI	On	06/05/2010	GOVI	309.80	Put		292.00000	172,000	6.80	0.00	0	0
GOVI	On	05/08/2010	GOVI	315.60	Call		104,823.00000	108,471,000	6.57	0.00	0	0
GOVI	On	05/08/2010	GOVI	315.60	Put		13,653.00000	12,551,000	6.57	0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										3,196,680.00	1	325
Total for GOVI										3,196,680.00	1	325
AL7T	On	06/05/2010	Index Future			345.86200	345.17400			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			318.11400	317.65800			181,324,980.00	57	990
ALBI	On	05/08/2010	Index Future			318.15300	317.70500			0.00	0	0
Total ALBI Future										181,324,980.00	57	990
Total For ALBI										181,324,980.00	57	990
CRD1	On	06/05/2010	Index Future			138.72100	138.59700			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			363.01800	362.90300			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			309.31400	308.93400			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			315.73800	315.27600			0.00	0	100
Total TRT1 Future										0.00	0	100
Total For TRT1										0.00	0	100
Total for Index										181,324,980.00	57	1,650

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			6.61500	6.61500			0.00	0	0
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	6.36000			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	15/12/2010	Jibar Future			6.41900	6.41800			0.00	0	0
JIBAR	On	16/03/2011	Jibar Future			6.56000	6.57100			0.00	0	5,000
JIBAR	On	15/06/2011	Jibar Future			6.82400	6.84400			0.00	0	5,000
JIBAR	On	21/09/2011	Jibar Future			7.20000	7.21800			0.00	0	3,500
JIBAR	On	21/12/2011	Jibar Future			7.51000	7.53100			0.00	0	7,500
JIBAR	On	20/03/2012	Jibar Future			7.62200	7.63800			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 :										184,665,960.00	838	83,964
R155	On	31/08/2011	Spot Bond			6.77500	6.80500			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			7.70000	7.74000			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	8.68500			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			7.63500	7.66500			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			8.27000	8.30000			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			8.37000	8.41000			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			7.61500	7.64500			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			8.47000	8.51500			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			8.53000	8.56000			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			8.68500	8.69000			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							184,521,660.00	58	68,474
Total Options							144,300.00	780	15,490
Grand Total:							184,665,960.00	838	83,964