



Interest Rates Daily MTM Report

Daily summary for: 06/04/2010

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			7.03100	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		748.00000	607,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.50	Put		2.00000	3,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.55	Call		811.00000	670,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.55	Put		1.00000	2,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.45	Call		685.00000	545,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.45	Put		3.00000	5,000	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			7.97600	7.86600		3.50	0.00	0	6,105
R157 On 05/08/2010 Bond Future			8.05300	7.93500		3.75	0.00	0	0
R157 On 04/11/2010 Bond Future			8.07000	7.94400		4.00	0.00	0	0
Total R157 Future							0.00	0	6,105
R157 On 06/05/2010 Bond Future	8.50	Call		3,087.00000	2,551,000	3.62	0.00	0	0
R157 On 06/05/2010 Bond Future	8.50	Put		6.00000	12,000	3.62	0.00	0	0
R157 On 06/05/2010 Bond Future	8.00	Call		937.00000	564,000	3.50	0.00	0	0
R157 On 06/05/2010 Bond Future	8.00	Put		278.00000	446,000	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		631.00000	337,000	3.48	0.00	0	10
R157	On	06/05/2010	Bond Future	7.90	Put		463.00000	711,000	3.48	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Call		3,897.00000	3,393,000	3.92	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Put		135.00000	185,000	3.92	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Call		2,910.00000	2,452,000	3.87	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		286.00000	382,000	3.87	0.00	0	500
R157	On	05/08/2010	Bond Future	9.00	Call		4,944.00000	4,414,000	3.96	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		58.00000	82,000	3.96	0.00	0	500
R157	On	05/08/2010	Bond Future	8.25	Put		552.00000	715,000	3.81	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		2,024.00000	1,633,000	3.81	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		3,055.00000	2,631,000	4.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		587.00000	728,000	4.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		3,218.00000	2,784,000	4.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		531.00000	662,000	4.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		2,895.00000	2,482,000	4.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		646.00000	798,000	4.00	0.00	0	0
Total R157 Option										0.00	0	1,510
Total For R157										0.00	0	7,615
R186	On	06/05/2010	Bond Future			8.81200	8.70300		7.75	0.00	0	18,696
R186	On	05/08/2010	Bond Future			8.87500	8.76200		9.25	257,295,741.74	2,231	2,231
R186	On	04/11/2010	Bond Future			8.90600	8.78900		9.50	0.00	0	0
Total R186 Future										257,295,741.74	2,231	20,927
R186	On	06/05/2010	Bond Future	9.00	Call		3,080.00000	2,182,000	7.91	0.00	0	0
R186	On	06/05/2010	Bond Future	9.00	Put		252.00000	404,000	7.91	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Call		5,400.00000	4,558,000	9.41	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		875.00000	1,105,000	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		2,438.00000	1,886,000	9.14	0.00	0	1,300
R186	On	05/08/2010	Bond Future	8.75	Put		2,553.00000	3,073,000	9.14	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		9,132.00000	8,135,000	9.76	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		242.00000	317,000	9.76	0.00	0	1,300
R186	On	05/08/2010	Bond Future	10.00	Call		11,095.00000	10,062,000	9.95	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		120.00000	159,000	9.95	0.00	0	3,000
R186	On	04/11/2010	Bond Future	9.25	Call		6,091.00000	5,313,000	10.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		1,857.00000	2,176,000	10.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		6,392.00000	5,595,000	10.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		1,712.00000	2,013,000	10.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		5,796.00000	5,038,000	10.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		2,010.00000	2,349,000	10.00	0.00	0	0
Total R186 Option										0.00	0	5,600
Total For R186										257,295,741.74	2,231	26,527,486
R201	On	06/05/2010	Bond Future			7.95900	7.84900		3.25	0.00	0	486
R201	On	05/08/2010	Bond Future			8.04400	7.92600		3.75	0.00	0	0
R201	On	04/11/2010	Bond Future			8.05900	7.93200		3.75	0.00	0	0
Total R201 Future										0.00	0	486
R201	On	06/05/2010	Bond Future	8.50	Call		2,499.00000	2,076,000	3.37	0.00	0	0
R201	On	06/05/2010	Bond Future	8.50	Put		4.00000	8,000	3.37	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Call		3,931.00000	3,517,000	4.01	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		54.00000	75,000	4.01	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		2,513.00000	2,183,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		540.00000	655,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		2,638.00000	2,301,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		494.00000	602,000	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		2,390.00000	2,068,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		589.00000	712,000	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			8.50700	8.37700		5.00	0.00	0	1,710
R203	On	05/08/2010	Bond Future			8.58700	8.45200		5.75	0.00	0	1,607
R203	On	04/11/2010	Bond Future			8.62500	8.48200		6.00	0.00	0	0
Total R203 Future										0.00	0	3,317
R203	On	06/05/2010	Bond Future	9.00	Call		3,295.00000	2,610,000	5.20	0.00	0	0
R203	On	06/05/2010	Bond Future	9.00	Put		12.00000	23,000	5.20	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Call		4,287.00000	3,670,000	6.07	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		228.00000	313,000	6.07	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		4,315.00000	3,733,000	6.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		509.00000	650,000	6.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		4,509.00000	3,915,000	6.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		462.00000	591,000	6.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		4,126.00000	3,554,000	6.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		562.00000	713,000	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			8.56700	8.45800		5.50	0.00	0	1,552
R204	On	05/08/2010	Bond Future			8.64300	8.52900		6.75	108,225,689.12	1,112	1,112
R204	On	04/11/2010	Bond Future			8.67700	8.55800		6.75	0.00	0	0
Total R204 Future										108,225,689.12	1,112	2,664
R204	On	06/05/2010	Bond Future	9.00	Call		3,170.00000	2,544,000	5.72	0.00	0	200
R204	On	06/05/2010	Bond Future	9.00	Put		26.00000	43,000	5.72	0.00	0	0
R204	On	06/05/2010	Bond Future	9.50	Call		5,930.00000	5,287,000	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		564.00000	846,000	5.50	0.00	0	0
R204	On	06/05/2010	Bond Future	8.50	Call		812.00000	451,000	5.50	0.00	0	200
R204	On	05/08/2010	Bond Future	9.25	Call		4,363.00000	3,796,000	6.99	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		310.00000	399,000	6.99	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Call		4,539.00000	4,014,000	7.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		729.00000	873,000	7.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		4,743.00000	4,209,000	7.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		665.00000	800,000	7.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		4,338.00000	3,824,000	7.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		797.00000	952,000	7.00	0.00	0	0
Total R204 Option										0.00	0	600
Total For R204										108,225,689.12	1,112	3,264
R206	On	06/05/2010	Bond Future			7.96600	7.85600		2.75	0.00	0	0
R206	On	05/08/2010	Bond Future			8.07100	7.95200		3.00	0.00	0	0
R206	On	04/11/2010	Bond Future			8.08900	7.95800		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	06/05/2010	Bond Future	8.75	Call		2,745.00000	2,402,000	2.89	0.00	0	0
R206	On	06/05/2010	Bond Future	8.75	Put		1.00000	0,000	2.89	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Call		3,044.00000	2,712,000	3.14	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Put		36.00000	51,000	3.14	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		1,843.00000	1,577,000	3.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		370.00000	462,000	3.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		1,943.00000	1,671,000	3.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		335.00000	422,000	3.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		1,746.00000	1,487,000	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		407.00000	507,000	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			8.67600	8.55700		6.25	0.00	0	737
R207	On	05/08/2010	Bond Future			8.75100	8.62700		7.50	0.00	0	0
R207	On	04/11/2010	Bond Future			8.78400	8.65500		7.50	0.00	0	0
Total R207 Future										0.00	0	737
R207	On	06/05/2010	Bond Future	9.25	Call		4,134.00000	3,414,000	6.49	0.00	0	0
R207	On	06/05/2010	Bond Future	9.25	Put		8.00000	14,000	6.49	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Call		5,272.00000	4,605,000	7.90	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		223.00000	296,000	7.90	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Call		4,369.00000	3,805,000	8.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		949.00000	1,140,000	8.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		4,572.00000	3,996,000	8.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		872.00000	1,052,000	8.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		4,170.00000	3,618,000	8.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		1,031.00000	1,234,000	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			8.75400	8.63400		6.75	0.00	0	5,004
R208	On	05/08/2010	Bond Future			8.82200	8.69900		8.00	0.00	0	1,249
R208	On	04/11/2010	Bond Future			8.85700	8.72900		8.25	0.00	0	0
Total R208 Future										0.00	0	6,253
R208	On	06/05/2010	Bond Future	9.25	Call		3,817.00000	3,071,000	7.04	0.00	0	0
R208	On	06/05/2010	Bond Future	9.25	Put		14.00000	27,000	7.04	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Call		5,099.00000	4,425,000	8.45	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		284.00000	373,000	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		4,032.00000	3,456,000	8.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		907.00000	1,113,000	8.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		4,243.00000	3,653,000	8.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		826.00000	1,017,000	8.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		3,826.00000	3,265,000	8.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		994.00000	1,215,000	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			8.81700	8.70700		10.00	0.00	0	1,798
R209	On	05/08/2010	Bond Future			8.86400	8.75200		11.75	0.00	0	0
R209	On	04/11/2010	Bond Future			8.88900	8.77300		12.50	0.00	0	0
Total R209 Future										0.00	0	1,798
R209	On	06/05/2010	Bond Future	8.50	Call		316.00000	119,000	9.88	0.00	0	0
R209	On	06/05/2010	Bond Future	8.50	Put		2,026.00000	2,712,000	9.88	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Call		2,083.00000	1,616,000	11.61	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		2,099.00000	2,523,000	11.61	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		3,943.00000	3,367,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		2,164.00000	2,506,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		4,167.00000	3,573,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		2,005.00000	2,329,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		3,725.00000	3,168,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		2,331.00000	2,693,000	13.00	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										0.00	0	1,798
Total for Bond										365,521,430.86	3,343	49,997
GOVI	On	06/05/2010	GOVI			316.04200	318.03700		6.80	0.00	0	324
GOVI	On	05/08/2010	GOVI			321.53000	323.56500		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		85,746.00000	67,287,000	6.80	0.00	0	0
GOVI On 06/05/2010 GOVI	309.80	Put		3,376.00000	4,867,000	6.80	0.00	0	0
GOVI On 05/08/2010 GOVI	315.60	Call		98,927.00000	83,402,000	6.57	0.00	0	0
GOVI On 05/08/2010 GOVI	315.60	Put		19,277.00000	24,102,000	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			341.76100	344.14000			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			314.56100	316.49800			0.00	0	1,078
ALBI On 05/08/2010 Index Future			314.64300	316.61900			0.00	0	0
Total ALBI Future							0.00	0	1,078
Total For ALBI							0.00	0	1,078
CRD1 On 06/05/2010 Index Future			137.30800	137.71000			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			362.67400	362.71600			0.00	0	469
Total ILBI Future							0.00	0	469
Total For ILBI							0.00	0	469
OTH1 On 06/05/2010 Index Future			306.13300	307.95500			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			312.16900	314.12800			0.00	0	100
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							0.00	0	1,710
JIBAR On 21/04/2010 Jibar Future			6.63000	6.66000			0.00	0	0
JIBAR On 19/05/2010 Jibar Future			6.58000	6.58000			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			6.56000	6.57000			0.00	0	0
JIBAR On 21/07/2010 Jibar Future			6.55000	6.54000			0.00	0	1,000
JIBAR On 18/08/2010 Jibar Future			6.55000	6.54000			0.00	0	1,000
JIBAR On 15/09/2010 Jibar Future			6.57000	6.54000			0.00	0	1,000
JIBAR On 15/12/2010 Jibar Future			6.66000	6.66000			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			6.91000	6.91000			0.00	0	5,000
JIBAR On 15/06/2011 Jibar Future			7.24000	7.24000			0.00	0	5,000
JIBAR On 21/09/2011 Jibar Future			7.56000	7.56000			0.00	0	3,500
JIBAR On 21/12/2011 Jibar Future			7.86000	7.87000			0.00	0	7,500
JIBAR On 20/03/2012 Jibar Future			7.95000	7.95000			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 :							365,521,430.86	3,343	76,031
R155 On 31/08/2011 Spot Bond			7.01000	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			7.95000	7.84000			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			8.79000	8.68000			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			7.93500	7.82500			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			8.48000	8.34000			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			8.53500	8.41500			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			7.93500	7.82500			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			8.65000	8.53000			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			8.72500	8.62000			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			8.79500	8.68000			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							365,521,430.86	3,343	68,321
Total Options							0.00	0	7,710
Grand Total:							365,521,430.86	3,343	76,031