



Interest Rates Daily MTM Report

Daily summary for: 15/04/2010

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			6.92100	7.01600		1.00	0.00	0	0
Total R155 Future							0.00	0	0
R155 On 06/05/2010 Bond Future	7.50	Call		624.00000	746,000	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		688.00000	810,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.55	Put		1.00000	0,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.45	Call		561.00000	682,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.45	Put		2.00000	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			7.86500	7.91700		3.50	0.00	0	6,105
R157 On 05/08/2010 Bond Future			7.93500	7.99000		3.75	0.00	0	0
R157 On 04/11/2010 Bond Future			7.94800	8.01700		4.00	0.00	0	0
Total R157 Future							0.00	0	6,105
R157 On 06/05/2010 Bond Future	8.50	Call		2,831.00000	3,086,000	3.62	0.00	0	0
R157 On 06/05/2010 Bond Future	8.50	Put		2.00000	0,000	3.62	0.00	0	0
R157 On 06/05/2010 Bond Future	8.00	Call		666.00000	835,000	3.50	0.00	0	0
R157 On 06/05/2010 Bond Future	8.00	Put		258.00000	171,000	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		390.00000	513,000	3.48	0.00	0	10
R157	On	06/05/2010	Bond Future	7.90	Put		474.00000	340,000	3.48	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Call		3,636.00000	3,869,000	3.92	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Put		133.00000	107,000	3.92	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Call		2,658.00000	2,867,000	3.87	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		293.00000	243,000	3.87	0.00	0	500
R157	On	05/08/2010	Bond Future	9.00	Call		4,682.00000	4,929,000	3.96	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		54.00000	43,000	3.96	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Put		579.00000	495,000	3.81	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		1,792.00000	1,967,000	3.81	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		2,775.00000	3,001,000	4.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		635.00000	551,000	4.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		2,934.00000	3,166,000	4.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		575.00000	497,000	4.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		2,621.00000	2,840,000	4.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		700.00000	609,000	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			8.78400	8.83500		7.75	0.00	0	18,696
R186	On	05/08/2010	Bond Future			8.84600	8.90900		9.25	0.00	0	2,231
R186	On	04/11/2010	Bond Future			8.87800	8.94300		9.50	0.00	0	0
Total R186 Future										0.00	0	20,927
R186	On	06/05/2010	Bond Future	9.00	Call		1,894.00000	2,265,000	7.91	0.00	0	0
R186	On	06/05/2010	Bond Future	9.00	Put		336.00000	218,000	7.91	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Call		4,258.00000	4,680,000	9.41	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		1,125.00000	954,000	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		1,672.00000	1,916,000	9.14	0.00	0	1,300
R186	On	05/08/2010	Bond Future	8.75	Put		3,178.00000	2,829,000	9.14	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		7,809.00000	8,342,000	9.76	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		311.00000	251,000	9.76	0.00	0	1,300
R186	On	05/08/2010	Bond Future	10.00	Call		9,735.00000	10,296,000	9.95	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		152.00000	119,000	9.95	0.00	0	3,000
R186	On	04/11/2010	Bond Future	9.25	Call		5,027.00000	5,415,000	10.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		2,234.00000	2,017,000	10.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		5,304.00000	5,704,000	10.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		2,065.00000	1,860,000	10.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		4,758.00000	5,133,000	10.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		2,412.00000	2,183,000	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			7.80700	7.83800		3.25	0.00	0	486
R201	On	05/08/2010	Bond Future			7.88000	7.91400		3.75	0.00	0	0
R201	On	04/11/2010	Bond Future			7.88800	7.93500		3.75	0.00	0	0
Total R201 Future										0.00	0	486
R201	On	06/05/2010	Bond Future	8.50	Call		2,538.00000	2,658,000	3.37	0.00	0	0
R201	On	06/05/2010	Bond Future	8.50	Put		1.00000	0,000	3.37	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Call		3,961.00000	4,081,000	4.01	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		40.00000	34,000	4.01	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		2,472.00000	2,594,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		510.00000	466,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		2,599.00000	2,723,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		465.00000	424,000	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		2,349.00000	2,467,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		559.00000	511,000	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			8.41700	8.46800		5.00	0.00	0	1,710
R203	On	05/08/2010	Bond Future			8.49300	8.54700		5.75	0.00	0	1,607
R203	On	04/11/2010	Bond Future			8.52800	8.59600		6.00	0.00	0	0
Total R203 Future										0.00	0	3,317
R203	On	06/05/2010	Bond Future	9.00	Call		2,801.00000	3,071,000	5.20	0.00	0	0
R203	On	06/05/2010	Bond Future	9.00	Put		6.00000	3,000	5.20	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Call		3,817.00000	4,057,000	6.07	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		253.00000	212,000	6.07	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		3,819.00000	4,086,000	6.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		590.00000	514,000	6.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		4,005.00000	4,278,000	6.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		535.00000	464,000	6.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		3,636.00000	3,898,000	6.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		649.00000	568,000	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			8.51700	8.55800		5.50	0.00	0	1,552
R204	On	05/08/2010	Bond Future			8.59100	8.63400		6.75	0.00	0	1,112
R204	On	04/11/2010	Bond Future			8.62500	8.68100		6.75	0.00	0	0
Total R204 Future										0.00	0	2,664
R204	On	06/05/2010	Bond Future	9.00	Call		2,572.00000	2,805,000	5.72	0.00	0	200
R204	On	06/05/2010	Bond Future	9.00	Put		18.00000	9,000	5.72	0.00	0	0
R204	On	06/05/2010	Bond Future	9.50	Call		5,340.00000	5,581,000	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		726.00000	578,000	5.50	0.00	0	0
R204	On	06/05/2010	Bond Future	8.50	Call		384.00000	478,000	5.50	0.00	0	200
R204	On	05/08/2010	Bond Future	9.25	Call		3,804.00000	4,006,000	6.99	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		355.00000	311,000	6.99	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Call		3,965.00000	4,196,000	7.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		847.00000	764,000	7.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		4,160.00000	4,396,000	7.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		774.00000	696,000	7.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		3,774.00000	3,999,000	7.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		924.00000	835,000	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			7.81100	7.84200		2.75	0.00	0	0
R206	On	05/08/2010	Bond Future			7.90300	7.93700		3.00	0.00	0	0
R206	On	04/11/2010	Bond Future			7.91000	7.95900		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	06/05/2010	Bond Future	8.75	Call		2,788.00000	2,885,000	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		3,078.00000	3,173,000	3.14	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Put		26.00000	21,000	3.14	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		1,818.00000	1,918,000	3.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		347.00000	313,000	3.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		1,919.00000	2,022,000	3.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		314.00000	282,000	3.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		1,720.00000	1,817,000	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		384.00000	347,000	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			8.61700	8.66800		6.25	0.00	0	737
R207	On	05/08/2010	Bond Future			8.68900	8.75300		7.50	0.00	0	0
R207	On	04/11/2010	Bond Future			8.72100	8.78800		7.50	0.00	0	0
Total R207 Future										0.00	0	737
R207	On	06/05/2010	Bond Future	9.25	Call		3,453.00000	3,761,000	6.49	0.00	0	0
R207	On	06/05/2010	Bond Future	9.25	Put		5.00000	2,000	6.49	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Call		4,565.00000	4,896,000	7.90	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		268.00000	218,000	7.90	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Call		3,751.00000	4,024,000	8.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		1,110.00000	991,000	8.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		3,942.00000	4,222,000	8.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		1,021.00000	909,000	8.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		3,564.00000	3,829,000	8.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		1,204.00000	1,077,000	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			8.68500	8.73600		6.75	0.00	0	5,004
R208	On	05/08/2010	Bond Future			8.75100	8.80400		8.00	0.00	0	1,249
R208	On	04/11/2010	Bond Future			8.78500	8.85100		8.25	0.00	0	0
Total R208 Future										0.00	0	6,253
R208	On	06/05/2010	Bond Future	9.25	Call		3,166.00000	3,483,000	7.04	0.00	0	0
R208	On	06/05/2010	Bond Future	9.25	Put		9.00000	4,000	7.04	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Call		4,485.00000	4,764,000	8.45	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		322.00000	273,000	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		3,446.00000	3,724,000	8.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		1,066.00000	942,000	8.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		3,644.00000	3,931,000	8.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		972.00000	857,000	8.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		3,253.00000	3,523,000	8.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		1,167.00000	1,034,000	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			8.78100	8.83100		10.00	0.00	0	1,798
R209	On	05/08/2010	Bond Future			8.82700	8.87900		11.75	0.00	0	0
R209	On	04/11/2010	Bond Future			8.85200	8.91600		12.50	0.00	0	0
Total R209 Future										0.00	0	1,798
R209	On	06/05/2010	Bond Future	8.50	Call		58.00000	86,000	9.88	0.00	0	0
R209	On	06/05/2010	Bond Future	8.50	Put		2,762.00000	2,392,000	9.88	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Call		1,497.00000	1,672,000	11.61	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		2,522.00000	2,287,000	11.61	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		3,194.00000	3,473,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		2,544.00000	2,321,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		3,396.00000	3,685,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		2,363.00000	2,150,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		2,999.00000	3,266,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		2,735.00000	2,500,000	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			317.14600	316.05800		6.80	0.00	0	324
GOVI	On	05/08/2010	GOVI			322.63600	321.53100		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		65,528.00000	75,191,000	6.80	0.00	0	0
GOVI On 06/05/2010 GOVI	309.80	Put		2,948.00000	1,731,000	6.80	0.00	0	0
GOVI On 05/08/2010 GOVI	315.60	Call		81,984.00000	89,738,000	6.57	0.00	0	0
GOVI On 05/08/2010 GOVI	315.60	Put		22,674.00000	19,378,000	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			341.64500	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			315.64600	314.55200			0.00	0	1,062
ALBI On 05/08/2010 Index Future			315.70000	314.60900			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			137.94400	137.67500			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			362.13200	362.13800			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			307.11700	306.00000			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			313.26100	312.18800			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	500
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	24,500
Total For JIBAR FUTURE							0.00	0	24,500
Total for Jibar							0.00	0	24,500
Total for Derivatives :							0.00	0	76,043
R155 On 31/08/2011 Spot Bond			6.90000	6.99500			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			7.85000	7.90500			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			8.77500	8.83000			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			7.79000	7.83500			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			8.40000	8.45500			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			8.50000	8.55000			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			7.78500	7.83000			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			8.60000	8.65000			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			8.67000	8.72500			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			8.77500	8.82500			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	68,833
Total Options							0.00	0	7,210
Grand Total:							0.00	0	76,043