



Interest Rates Daily MTM Report

Daily summary for: 18/03/2010

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			7.34600	7.38100		4.50	0.00	0	0
Total R155 Future							0.00	0	0
R155 On 06/05/2010 Bond Future	7.50	Call		249.00000	278,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.50	Put		96.00000	80,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.55	Call		443.00000	467,000	2.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.55	Put		226.00000	205,000	2.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.45	Call		210.00000	235,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.45	Put		121.00000	101,000	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			8.20700	8.21800		4.50	0.00	0	6,883
R157 On 05/08/2010 Bond Future			8.26400	8.27600		4.50	0.00	0	0
R157 On 04/11/2010 Bond Future			8.29700	8.30900		4.75	0.00	0	0
Total R157 Future							0.00	0	6,883
R157 On 06/05/2010 Bond Future	8.50	Call		1,650.00000	1,684,000	4.34	0.00	0	0
R157 On 06/05/2010 Bond Future	8.50	Put		292.00000	273,000	4.34	0.00	0	0
R157 On 05/08/2010 Bond Future	8.75	Call		2,706.00000	2,743,000	4.34	0.00	0	0
R157 On 05/08/2010 Bond Future	8.75	Put		536.00000	518,000	4.34	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/08/2010	Bond Future	8.50	Call		1,910.00000	1,940,000	4.25	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		878.00000	853,000	4.25	0.00	0	500
R157	On	05/08/2010	Bond Future	9.00	Call		3,606.00000	3,649,000	4.43	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		312.00000	299,000	4.43	0.00	0	500
R157	On	05/08/2010	Bond Future	8.25	Put		1,383.00000	1,351,000	4.21	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		1,263.00000	1,286,000	4.21	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		2,389.00000	2,415,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		1,548.00000	1,521,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		2,513.00000	2,541,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		1,454.00000	1,429,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		2,268.00000	2,293,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		1,647.00000	1,619,000	5.00	0.00	0	0
Total R157 Option										0.00	0	1,500
Total For R157										0.00	0	8,383
R186	On	06/05/2010	Bond Future			8.97900	9.00000		10.00	0.00	0	19,296
R186	On	05/08/2010	Bond Future			9.02400	9.04600		10.75	0.00	0	0
R186	On	04/11/2010	Bond Future			9.05500	9.07700		11.00	0.00	0	0
Total R186 Future										0.00	0	19,296
R186	On	06/05/2010	Bond Future	9.00	Call		1,580.00000	1,665,000	9.16	0.00	0	0
R186	On	06/05/2010	Bond Future	9.00	Put		1,580.00000	1,468,000	9.16	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Call		3,824.00000	3,940,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		1,965.00000	1,878,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	8.75	Call		1,621.00000	1,685,000	9.79	0.00	0	1,300
R186	On	05/08/2010	Bond Future	8.75	Put		4,402.00000	4,263,000	9.79	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		6,994.00000	7,153,000	10.47	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		770.00000	726,000	10.47	0.00	0	1,300

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	10.00	Call		8,775.00000	8,949,000	10.74	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		466.00000	437,000	10.74	0.00	0	3,000
R186	On	04/11/2010	Bond Future	9.25	Call		4,857.00000	4,965,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		3,296.00000	3,203,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		5,103.00000	5,215,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		3,096.00000	3,008,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		4,253.00000	4,359,000	10.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		3,140.00000	3,045,000	10.00	0.00	0	0
Total R186 Option										0.00	0	5,600
Total For R186										0.00	0	24,896
R201	On	06/05/2010	Bond Future			8.20600	8.22700		4.25	0.00	0	486
R201	On	05/08/2010	Bond Future			8.25600	8.27900		4.50	0.00	0	0
R201	On	04/11/2010	Bond Future			8.27400	8.29900		4.25	0.00	0	0
Total R201 Future										0.00	0	486
R201	On	06/05/2010	Bond Future	8.50	Call		1,278.00000	1,334,000	4.06	0.00	0	0
R201	On	06/05/2010	Bond Future	8.50	Put		241.00000	217,000	4.06	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Call		2,850.00000	2,917,000	4.42	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		268.00000	251,000	4.42	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		1,705.00000	1,754,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		1,012.00000	975,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		1,806.00000	1,856,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		942.00000	905,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		1,608.00000	1,655,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		1,087.00000	1,047,000	4.00	0.00	0	0
Total R201 Option										0.00	0	0
Total For R201										0.00	0	486

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	06/05/2010	Bond Future			8.69400	8.71500		6.50	0.00	0	1,710
R203	On	05/08/2010	Bond Future			8.74800	8.77000		6.75	0.00	0	0
R203	On	04/11/2010	Bond Future			8.78500	8.80900		7.00	0.00	0	0
Total R203 Future										0.00	0	1,710
R203	On	06/05/2010	Bond Future	9.00	Call		1,834.00000	1,911,000	6.25	0.00	0	0
R203	On	06/05/2010	Bond Future	9.00	Put		349.00000	316,000	6.25	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Call		3,067.00000	3,146,000	6.38	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		651.00000	618,000	6.38	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		3,417.00000	3,493,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		1,255.00000	1,211,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		3,575.00000	3,652,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		1,171.00000	1,129,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		3,263.00000	3,337,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		1,343.00000	1,297,000	7.00	0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										0.00	0	1,710
R204	On	06/05/2010	Bond Future			8.76400	8.77500		7.25	0.00	0	1,552
R204	On	05/08/2010	Bond Future			8.81800	8.83000		7.75	0.00	0	0
R204	On	04/11/2010	Bond Future			8.85200	8.86400		7.75	0.00	0	0
Total R204 Future										0.00	0	1,552
R204	On	06/05/2010	Bond Future	9.00	Call		1,752.00000	1,789,000	6.75	0.00	0	200
R204	On	06/05/2010	Bond Future	9.00	Put		463.00000	436,000	6.75	0.00	0	200
R204	On	06/05/2010	Bond Future	9.50	Call		4,131.00000	4,189,000	7.06	0.00	0	0
R204	On	06/05/2010	Bond Future	9.50	Put		56.00000	50,000	7.06	0.00	0	200
R204	On	06/05/2010	Bond Future	8.50	Put		1,977.00000	1,922,000	6.61	0.00	0	0
R204	On	06/05/2010	Bond Future	8.50	Call		370.00000	379,000	6.61	0.00	0	200

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	05/08/2010	Bond Future	9.25	Call		3,156.00000	3,199,000	7.41	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		822.00000	797,000	7.41	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Call		3,661.00000	3,699,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		1,560.00000	1,532,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		3,830.00000	3,869,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		1,461.00000	1,434,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		3,497.00000	3,533,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		1,665.00000	1,634,000	8.00	0.00	0	0
Total R204 Option										0.00	0	800
Total For R204										0.00	0	2,352
R206	On	06/05/2010	Bond Future			8.24500	8.26700		3.75	0.00	0	0
R206	On	05/08/2010	Bond Future			8.31300	8.33600		3.75	0.00	0	0
R206	On	04/11/2010	Bond Future			8.33500	8.36100		3.75	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	06/05/2010	Bond Future	8.75	Call		1,556.00000	1,613,000	3.56	0.00	0	0
R206	On	06/05/2010	Bond Future	8.75	Put		85.00000	74,000	3.56	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Call		2,130.00000	2,182,000	3.64	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Put		237.00000	223,000	3.64	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		1,466.00000	1,503,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		1,091.00000	1,057,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		1,540.00000	1,578,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		1,030.00000	998,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		1,395.00000	1,430,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		1,155.00000	1,119,000	4.00	0.00	0	0
Total R206 Option										0.00	0	0
Total For R206										0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	06/05/2010	Bond Future			8.88400	8.91600		8.25	0.00	0	737
R207	On	05/08/2010	Bond Future			8.93900	8.97200		8.50	0.00	0	0
R207	On	04/11/2010	Bond Future			8.97300	9.00600		8.75	0.00	0	0
Total R207 Future										0.00	0	737
R207	On	06/05/2010	Bond Future	9.25	Call		2,272.00000	2,417,000	7.50	0.00	0	0
R207	On	06/05/2010	Bond Future	9.25	Put		314.00000	269,000	7.50	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Call		3,724.00000	3,865,000	8.42	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		715.00000	663,000	8.42	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Call		3,348.00000	3,456,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		1,966.00000	1,885,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		3,509.00000	3,621,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		1,847.00000	1,770,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		3,190.00000	3,295,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		2,089.00000	2,005,000	9.00	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			8.95100	8.96100		9.00	0.00	0	5,004
R208	On	05/08/2010	Bond Future			9.00100	9.01200		9.25	0.00	0	0
R208	On	04/11/2010	Bond Future			9.03600	9.04800		9.75	0.00	0	0
Total R208 Future										0.00	0	5,004
R208	On	06/05/2010	Bond Future	9.25	Call		2,164.00000	2,202,000	8.50	0.00	0	0
R208	On	06/05/2010	Bond Future	9.25	Put		408.00000	384,000	8.50	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Call		3,683.00000	3,727,000	8.93	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		793.00000	770,000	8.93	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Call		3,337.00000	3,374,000	10.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		2,143.00000	2,108,000	10.00	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	9.30	Call		3,502.00000	3,539,000	10.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		2,016.00000	1,981,000	10.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		2,910.00000	2,946,000	9.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		2,010.00000	1,974,000	9.00	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										0.00	0	5,004
R209	On	06/05/2010	Bond Future			8.92100	8.93100		13.00	0.00	0	1,798
R209	On	05/08/2010	Bond Future			8.95400	8.96500		13.50	0.00	0	0
R209	On	04/11/2010	Bond Future			8.97600	8.98700		14.50	0.00	0	0
Total R209 Future										0.00	0	1,798
R209	On	06/05/2010	Bond Future	8.50	Call		252.00000	256,000	11.90	0.00	0	0
R209	On	06/05/2010	Bond Future	8.50	Put		3,743.00000	3,669,000	11.90	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Call		1,584.00000	1,611,000	12.39	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		3,280.00000	3,222,000	12.39	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		3,319.00000	3,356,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		3,219.00000	3,171,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		3,507.00000	3,546,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		3,024.00000	2,979,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		3,136.00000	3,172,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		3,422.00000	3,373,000	14.00	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	45,366
GOVI	On	06/05/2010	GOVI			312.36200	312.03000		6.80	0.00	0	322
GOVI	On	05/08/2010	GOVI			318.05900	317.72200		6.57	0.00	0	0
Total GOVI Future										0.00	0	322
GOVI	On	06/05/2010	GOVI	309.80	Call		43,639.00000	45,416,000	6.80	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On 06/05/2010	GOVI	309.80	Put		21,339.00000	19,796,000	6.80	0.00	0	0
GOVI	On 05/08/2010	GOVI	315.60	Call		62,854.00000	64,623,000	6.57	0.00	0	0
GOVI	On 05/08/2010	GOVI	315.60	Put		41,634.00000	40,033,000	6.57	0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									0.00	0	322
Total for GOVI									0.00	0	322
AL7T	On 06/05/2010	Index Future			337.47700	337.07500			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			310.93600	310.60600			1,029,198,160.00	331	1,142
ALBI	On 05/08/2010	Index Future			311.03900	310.71100			0.00	0	0
Total ALBI Future									1,029,198,160.00	331	1,142
Total For ALBI									1,029,198,160.00	331	1,142
CRD1	On 06/05/2010	Index Future			135.83600	135.03500			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			361.82800	362.07900			0.00	0	433
Total ILBI Future									0.00	0	433
Total For ILBI									0.00	0	433
OTH1	On 06/05/2010	Index Future			302.78800	302.47000			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			308.54400	308.20200			0.00	0	100
Total TRT1 Future									0.00	0	100
Total For TRT1									0.00	0	100
Total for Index									1,029,198,160.00	331	1,738
JIBAR	On 21/04/2010	Jibar Future			7.02500	7.02700			0.00	0	0
JIBAR	On 19/05/2010	Jibar Future			6.98500	6.99200			0.00	0	0
JIBAR	On 15/06/2010	Jibar Future			6.99500	7.00700			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR On 21/07/2010 Jibar Future			7.01500	7.02300			0.00	0	0
JIBAR On 18/08/2010 Jibar Future			7.03500	7.04200			0.00	0	0
JIBAR On 15/09/2010 Jibar Future			7.02500	7.04300			0.00	0	0
JIBAR On 15/12/2010 Jibar Future			7.15500	7.15300			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			7.34000	7.32800			0.00	0	5,000
JIBAR On 15/06/2011 Jibar Future			7.55000	7.58000			0.00	0	5,000
JIBAR On 21/09/2011 Jibar Future			7.91000	7.93000			0.00	0	3,000
JIBAR On 21/12/2011 Jibar Future			8.22000	8.23300			0.00	0	7,500
JIBAR On 20/03/2012 Jibar Future			8.28000	8.23300			0.00	0	0
Total Jibar Future							0.00	0	20,500
Total For JIBAR FUTURE							0.00	0	20,500
Total for Jibar							0.00	0	20,500
Total for Derivatives :							1,029,198,160.00	331	67,926
R155 On 31/08/2011 Spot Bond			7.32500	7.36000			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			8.16500	8.18000			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			8.95000	8.97000			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			8.17000	8.19000			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			8.66000	8.67500			0.00	0	0
Total R203 SPOT							0.00	0	0
Total For R203							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204 On 21/12/2018 Spot Bond			8.72500	8.74000			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			8.20000	8.22000			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			8.85000	8.88000			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			8.92000	8.93000			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			8.89500	8.91500			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							1,029,198,160.00	331	60,026
Total Options							0.00	0	7,900
Grand Total:							1,029,198,160.00	331	67,926