



Interest Rates Daily MTM Report

Daily summary for: 19/03/2010

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			7.35600	7.34600		4.50	0.00	0	0
Total R155 Future							0.00	0	0
R155 On 06/05/2010 Bond Future	7.50	Call		278.00000	268,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.50	Put		80.00000	83,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.55	Call		467.00000	456,000	2.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.55	Put		205.00000	207,000	2.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.45	Call		235.00000	226,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.45	Put		101.00000	105,000	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			8.18600	8.20700		4.50	0.00	0	6,883
R157 On 05/08/2010 Bond Future			8.24100	8.26400		4.50	0.00	0	0
R157 On 04/11/2010 Bond Future			8.27300	8.29700		4.75	0.00	0	0
Total R157 Future							0.00	0	6,883
R157 On 06/05/2010 Bond Future	8.50	Call		1,684.00000	1,757,000	4.34	0.00	0	0
R157 On 06/05/2010 Bond Future	8.50	Put		273.00000	244,000	4.34	0.00	0	0
R157 On 06/05/2010 Bond Future	8.00	Call		0.00000	392,000	4.21	0.00	0	0
R157 On 06/05/2010 Bond Future	8.00	Put		0.00000	1,300,000	4.21	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		0.00000	256,000	4.19	2,560.00	10	10
R157	On	06/05/2010	Bond Future	7.90	Put		0.00000	1,656,000	4.19	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Call		2,743.00000	2,820,000	4.34	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Put		518.00000	488,000	4.34	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Call		1,940.00000	2,004,000	4.25	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		853.00000	810,000	4.25	0.00	0	500
R157	On	05/08/2010	Bond Future	9.00	Call		3,649.00000	3,736,000	4.43	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		299.00000	280,000	4.43	0.00	0	500
R157	On	05/08/2010	Bond Future	8.25	Put		1,351.00000	1,293,000	4.21	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		1,286.00000	1,335,000	4.21	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		2,415.00000	2,473,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		1,521.00000	1,473,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		2,541.00000	2,601,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		1,429.00000	1,382,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		2,293.00000	2,349,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		1,619.00000	1,569,000	5.00	0.00	0	0
Total R157 Option										2,560.00	10	1,510
Total For R157										2,560.00	10	8,393
R186	On	06/05/2010	Bond Future			8.94800	8.97900		10.00	0.00	0	19,296
R186	On	05/08/2010	Bond Future			8.99200	9.02400		10.75	0.00	0	0
R186	On	04/11/2010	Bond Future			9.02200	9.05500		11.00	0.00	0	0
Total R186 Future										0.00	0	19,296
R186	On	06/05/2010	Bond Future	9.00	Call		1,665.00000	1,807,000	9.16	0.00	0	0
R186	On	06/05/2010	Bond Future	9.00	Put		1,468.00000	1,319,000	9.16	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Call		3,940.00000	4,119,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		1,878.00000	1,761,000	10.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/08/2010	Bond Future	8.75	Call		1,685.00000	1,787,000	9.79	0.00	0	1,300
R186	On	05/08/2010	Bond Future	8.75	Put		4,263.00000	4,068,000	9.79	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		7,153.00000	7,392,000	10.47	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		726.00000	669,000	10.47	0.00	0	1,300
R186	On	05/08/2010	Bond Future	10.00	Call		8,949.00000	9,208,000	10.74	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		437.00000	399,000	10.74	0.00	0	3,000
R186	On	04/11/2010	Bond Future	9.25	Call		4,965.00000	5,136,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		3,203.00000	3,071,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		5,215.00000	5,391,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		3,008.00000	2,881,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		4,359.00000	4,526,000	10.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		3,045.00000	2,909,000	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			8.19500	8.20600		4.25	0.00	0	486
R201	On	05/08/2010	Bond Future			8.24400	8.25600		4.50	0.00	0	0
R201	On	04/11/2010	Bond Future			8.26200	8.27400		4.25	0.00	0	0
Total R201 Future										0.00	0	486
R201	On	06/05/2010	Bond Future	8.50	Call		1,334.00000	1,362,000	4.06	0.00	0	0
R201	On	06/05/2010	Bond Future	8.50	Put		217.00000	203,000	4.06	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Call		2,917.00000	2,951,000	4.42	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		251.00000	241,000	4.42	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		1,754.00000	1,776,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		975.00000	955,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		1,856.00000	1,879,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		905.00000	887,000	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		1,655.00000	1,676,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		1,047.00000	1,027,000	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			8.67300	8.69400		6.50	0.00	0	1,710
R203	On	05/08/2010	Bond Future			8.72600	8.74800		6.75	0.00	0	0
R203	On	04/11/2010	Bond Future			8.76200	8.78500		7.00	0.00	0	0
Total R203 Future										0.00	0	1,710
R203	On	06/05/2010	Bond Future	9.00	Call		1,911.00000	1,989,000	6.25	0.00	0	0
R203	On	06/05/2010	Bond Future	9.00	Put		316.00000	283,000	6.25	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Call		3,146.00000	3,226,000	6.38	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		618.00000	585,000	6.38	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		3,493.00000	3,566,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		1,211.00000	1,170,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		3,652.00000	3,728,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		1,129.00000	1,090,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		3,337.00000	3,408,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		1,297.00000	1,254,000	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			8.74300	8.76400		7.25	0.00	0	1,552
R204	On	05/08/2010	Bond Future			8.79600	8.81800		7.75	0.00	0	0
R204	On	04/11/2010	Bond Future			8.82900	8.85200		7.75	0.00	0	0
Total R204 Future										0.00	0	1,552
R204	On	06/05/2010	Bond Future	9.00	Call		1,789.00000	1,869,000	6.75	0.00	0	200
R204	On	06/05/2010	Bond Future	9.00	Put		436.00000	395,000	6.75	0.00	0	200
R204	On	06/05/2010	Bond Future	9.50	Call		4,189.00000	4,303,000	7.06	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		50.00000	43,000	7.06	0.00	0	200
R204	On	06/05/2010	Bond Future	8.50	Put		1,922.00000	1,826,000	6.61	0.00	0	0
R204	On	06/05/2010	Bond Future	8.50	Call		379.00000	404,000	6.61	0.00	0	200
R204	On	05/08/2010	Bond Future	9.25	Call		3,199.00000	3,284,000	7.41	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		797.00000	758,000	7.41	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Call		3,699.00000	3,777,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		1,532.00000	1,482,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		3,869.00000	3,949,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		1,434.00000	1,387,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		3,533.00000	3,609,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		1,634.00000	1,583,000	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			8.23400	8.24500		3.75	0.00	0	0
R206	On	05/08/2010	Bond Future			8.30000	8.31300		3.75	0.00	0	0
R206	On	04/11/2010	Bond Future			8.32200	8.33500		3.75	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	06/05/2010	Bond Future	8.75	Call		1,613.00000	1,641,000	3.56	0.00	0	0
R206	On	06/05/2010	Bond Future	8.75	Put		74.00000	68,000	3.56	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Call		2,182.00000	2,210,000	3.64	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Put		223.00000	213,000	3.64	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		1,503.00000	1,520,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		1,057.00000	1,039,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		1,578.00000	1,596,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		998.00000	981,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		1,430.00000	1,446,000	4.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	04/11/2010	Bond Future	8.45	Put		1,119.00000	1,100,000	4.00	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			8.84300	8.88400		8.25	0.00	0	737
R207	On	05/08/2010	Bond Future			8.89600	8.93900		8.50	0.00	0	0
R207	On	04/11/2010	Bond Future			8.92800	8.97300		8.75	0.00	0	0
Total R207 Future										0.00	0	737
R207	On	06/05/2010	Bond Future	9.25	Call		2,417.00000	2,612,000	7.50	0.00	0	0
R207	On	06/05/2010	Bond Future	9.25	Put		269.00000	219,000	7.50	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Call		3,865.00000	4,054,000	8.42	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		663.00000	600,000	8.42	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Call		3,456.00000	3,610,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		1,885.00000	1,780,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		3,621.00000	3,780,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		1,770.00000	1,670,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		3,295.00000	3,445,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		2,005.00000	1,896,000	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			8.90900	8.95100		9.00	0.00	0	5,004
R208	On	05/08/2010	Bond Future			8.95800	9.00100		9.25	0.00	0	0
R208	On	04/11/2010	Bond Future			8.99200	9.03600		9.75	0.00	0	0
Total R208 Future										0.00	0	5,004
R208	On	06/05/2010	Bond Future	9.25	Call		2,202.00000	2,395,000	8.50	0.00	0	0
R208	On	06/05/2010	Bond Future	9.25	Put		384.00000	318,000	8.50	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Call		3,727.00000	3,917,000	8.93	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		770.00000	699,000	8.93	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		3,374.00000	3,525,000	10.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		2,108.00000	1,996,000	10.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		3,539.00000	3,695,000	10.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		1,981.00000	1,874,000	10.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		2,946.00000	3,095,000	9.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		1,974.00000	1,860,000	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			8.90000	8.92100		13.00	0.00	0	1,798
R209	On	05/08/2010	Bond Future			8.93300	8.95400		13.50	0.00	0	0
R209	On	04/11/2010	Bond Future			8.95500	8.97600		14.50	0.00	0	0
Total R209 Future										0.00	0	1,798
R209	On	06/05/2010	Bond Future	8.50	Call		256.00000	275,000	11.90	0.00	0	0
R209	On	06/05/2010	Bond Future	8.50	Put		3,669.00000	3,523,000	11.90	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Call		1,611.00000	1,670,000	12.39	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		3,222.00000	3,118,000	12.39	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		3,356.00000	3,436,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		3,171.00000	3,089,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		3,546.00000	3,629,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		2,979.00000	2,899,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		3,172.00000	3,249,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		3,373.00000	3,288,000	14.00	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										0.00	0	1,798
Total for Bond										2,560.00	10	45,376
GOVI	On	06/05/2010	GOVI			312.86300	312.36200		6.80	3,128,630.00	1	323
GOVI	On	05/08/2010	GOVI			318.56800	318.05900		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							3,128,630.00	1	323
GOVI On 06/05/2010 GOVI	309.80	Call		45,416.00000	48,360,000	6.80	0.00	0	0
GOVI On 06/05/2010 GOVI	309.80	Put		19,796.00000	17,730,000	6.80	0.00	0	0
GOVI On 05/08/2010 GOVI	315.60	Call		64,623.00000	67,454,000	6.57	0.00	0	0
GOVI On 05/08/2010 GOVI	315.60	Put		40,033.00000	37,774,000	6.57	0.00	0	0
Total GOVI Option							0.00	0	0
Total For GOVI							3,128,630.00	1	323
Total for GOVI							3,128,630.00	1	323
AL7T On 06/05/2010 Index Future			338.15000	337.47700			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			311.42800	310.93600			0.00	0	1,142
ALBI On 05/08/2010 Index Future			311.53000	311.03900			0.00	0	0
Total ALBI Future							0.00	0	1,142
Total For ALBI							0.00	0	1,142
CRD1 On 06/05/2010 Index Future			135.92600	135.83600			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			362.09000	361.82800			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			303.23700	302.78800			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			309.03500	308.54400			0.00	0	100
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							0.00	0	1,738
JIBAR On 21/04/2010 Jibar Future			7.02500	7.02500			0.00	0	0
JIBAR On 19/05/2010 Jibar Future			6.97500	6.98500			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			6.97500	6.99500			0.00	0	0
JIBAR On 21/07/2010 Jibar Future			6.99500	7.01500			0.00	1,000	1,000
JIBAR On 18/08/2010 Jibar Future			7.01500	7.03500			0.00	1,000	1,000
JIBAR On 15/09/2010 Jibar Future			7.01500	7.02500			0.00	1,000	1,000
JIBAR On 15/12/2010 Jibar Future			7.12500	7.15500			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			7.32000	7.34000			0.00	0	5,000
JIBAR On 15/06/2011 Jibar Future			7.56000	7.55000			0.00	0	5,000
JIBAR On 21/09/2011 Jibar Future			7.91000	7.91000			0.00	500	3,500
JIBAR On 21/12/2011 Jibar Future			8.22000	8.22000			0.00	0	7,500
JIBAR On 20/03/2012 Jibar Future			8.25000	8.28000			0.00	0	0
Total Jibar Future							0.00	3,500	24,000
Total For JIBAR FUTURE							0.00	3,500	24,000
Total for Jibar							0.00	3,500	24,000
Total for Derivatives :							3,131,190.00	3,511	71,437
R155 On 31/08/2011 Spot Bond			7.33500	7.32500			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			8.14500	8.16500			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			8.92000	8.95000			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			8.16000	8.17000			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			8.64000	8.66000			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			8.70500	8.72500			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			8.18000	8.20000			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			8.80500	8.85000			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			8.88000	8.92000			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			8.87500	8.89500			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							3,128,630.00	3,501	63,527
Total Options							2,560.00	10	7,910
Grand Total:							3,131,190.00	3,511	71,437