



Interest Rates Daily MTM Report

Daily summary for: 30/03/2010

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			6.96100	6.94100		4.50	0.00	0	0
Total R155 Future							0.00	0	0
R155 On 06/05/2010 Bond Future	7.50	Call		723.00000	697,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.50	Put		3.00000	3,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.55	Call		832.00000	808,000	2.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.55	Put		48.00000	49,000	2.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.45	Call		661.00000	635,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.45	Put		5.00000	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			8.02300	8.02400		4.50	0.00	0	6,105
R157 On 05/08/2010 Bond Future			8.10300	8.10400		4.50	0.00	0	0
R157 On 04/11/2010 Bond Future			8.12200	8.12200		4.75	0.00	0	0
Total R157 Future							0.00	0	6,105
R157 On 06/05/2010 Bond Future	8.50	Call		2,379.00000	2,379,000	4.34	0.00	0	0
R157 On 06/05/2010 Bond Future	8.50	Put		75.00000	71,000	4.34	0.00	0	0
R157 On 06/05/2010 Bond Future	8.00	Call		622.00000	616,000	4.21	0.00	0	0
R157 On 06/05/2010 Bond Future	8.00	Put		740.00000	729,000	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		416.00000	410,000	4.19	0.00	0	10
R157	On	06/05/2010	Bond Future	7.90	Put		1,025.00000	1,014,000	4.19	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Call		3,289.00000	3,289,000	4.34	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Put		320.00000	315,000	4.34	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Call		2,396.00000	2,395,000	4.25	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		565.00000	559,000	4.25	0.00	0	500
R157	On	05/08/2010	Bond Future	9.00	Call		4,265.00000	4,267,000	4.43	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		171.00000	169,000	4.43	0.00	0	500
R157	On	05/08/2010	Bond Future	8.25	Put		959.00000	952,000	4.21	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		1,638.00000	1,636,000	4.21	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		2,847.00000	2,843,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		1,176.00000	1,172,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		2,986.00000	2,982,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		1,096.00000	1,092,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		2,710.00000	2,706,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		1,259.00000	1,255,000	5.00	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			8.83700	8.82800		10.00	0.00	0	18,696
R186	On	05/08/2010	Bond Future			8.90100	8.89100		10.75	0.00	0	0
R186	On	04/11/2010	Bond Future			8.93200	8.92200		11.00	0.00	0	0
Total R186 Future										0.00	0	18,696
R186	On	06/05/2010	Bond Future	9.00	Call		2,348.00000	2,273,000	9.16	0.00	0	0
R186	On	06/05/2010	Bond Future	9.00	Put		723.00000	734,000	9.16	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Call		4,659.00000	4,584,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		1,357.00000	1,376,000	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		2,074.00000	2,023,000	9.79	0.00	0	1,300
R186	On	05/08/2010	Bond Future	8.75	Put		3,411.00000	3,454,000	9.79	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		8,136.00000	8,048,000	10.47	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		469.00000	475,000	10.47	0.00	0	1,300
R186	On	05/08/2010	Bond Future	10.00	Call		10,019.00000	9,928,000	10.74	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		266.00000	269,000	10.74	0.00	0	3,000
R186	On	04/11/2010	Bond Future	9.25	Call		5,620.00000	5,552,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		2,632.00000	2,657,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		5,892.00000	5,823,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		2,458.00000	2,482,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		5,007.00000	4,941,000	10.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		2,467.00000	2,493,000	10.00	0.00	0	0
Total R186 Option										0.00	0	5,600
Total For R186										0.00	0	24,296
R201	On	06/05/2010	Bond Future			8.03800	8.03900		4.25	0.00	0	486
R201	On	05/08/2010	Bond Future			8.12800	8.12900		4.50	0.00	0	0
R201	On	04/11/2010	Bond Future			8.14700	8.14800		4.25	0.00	0	0
Total R201 Future										0.00	0	486
R201	On	06/05/2010	Bond Future	8.50	Call		1,825.00000	1,825,000	4.06	0.00	0	0
R201	On	06/05/2010	Bond Future	8.50	Put		66.00000	62,000	4.06	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Call		3,290.00000	3,291,000	4.42	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		160.00000	158,000	4.42	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		1,997.00000	1,996,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		780.00000	776,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		2,108.00000	2,108,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		720.00000	716,000	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		1,889.00000	1,888,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		844.00000	839,000	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			8.50300	8.50400		6.50	0.00	0	1,710
R203	On	05/08/2010	Bond Future			8.58300	8.58400		6.75	0.00	0	1,607
R203	On	04/11/2010	Bond Future			8.62000	8.62000		7.00	0.00	0	0
Total R203 Future										0.00	0	3,317
R203	On	06/05/2010	Bond Future	9.00	Call		2,691.00000	2,692,000	6.25	0.00	0	0
R203	On	06/05/2010	Bond Future	9.00	Put		88.00000	84,000	6.25	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Call		3,760.00000	3,760,000	6.38	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		387.00000	382,000	6.38	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		4,026.00000	4,022,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		918.00000	914,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		4,200.00000	4,196,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		851.00000	847,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		3,856.00000	3,852,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		990.00000	986,000	7.00	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			8.58300	8.58400		7.25	0.00	0	1,552
R204	On	05/08/2010	Bond Future			8.66000	8.66100		7.75	0.00	0	0
R204	On	04/11/2010	Bond Future			8.69400	8.69400		7.75	0.00	0	0
Total R204 Future										0.00	0	1,552
R204	On	06/05/2010	Bond Future	9.00	Call		2,543.00000	2,542,000	6.75	0.00	0	200
R204	On	06/05/2010	Bond Future	9.00	Put		141.00000	135,000	6.75	0.00	0	0
R204	On	06/05/2010	Bond Future	9.50	Call		5,194.00000	5,199,000	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		7.00000	6,000	7.06	0.00	0	200
R204	On	06/05/2010	Bond Future	8.50	Put		1,119.00000	1,105,000	6.61	0.00	0	0
R204	On	06/05/2010	Bond Future	8.50	Call		625.00000	616,000	6.61	0.00	0	200
R204	On	05/08/2010	Bond Future	9.25	Call		3,816.00000	3,816,000	7.41	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		522.00000	516,000	7.41	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Call		4,239.00000	4,234,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		1,193.00000	1,188,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		4,423.00000	4,419,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		1,110.00000	1,106,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		4,058.00000	4,053,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		1,281.00000	1,276,000	8.00	0.00	0	0
Total R204 Option										0.00	0	600
Total For R204										0.00	0	2,152
R206	On	06/05/2010	Bond Future			8.04600	8.04700		3.75	0.00	0	0
R206	On	05/08/2010	Bond Future			8.15900	8.16000		3.75	0.00	0	0
R206	On	04/11/2010	Bond Future			8.18100	8.18200		3.75	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	06/05/2010	Bond Future	8.75	Call		2,163.00000	2,165,000	3.56	0.00	0	0
R206	On	06/05/2010	Bond Future	8.75	Put		13.00000	12,000	3.56	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Call		2,536.00000	2,537,000	3.64	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Put		134.00000	132,000	3.64	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		1,717.00000	1,716,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		856.00000	852,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		1,800.00000	1,799,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		804.00000	801,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		1,637.00000	1,636,000	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		911.00000	907,000	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			8.68200	8.68300		8.25	0.00	0	737
R207	On	05/08/2010	Bond Future			8.75700	8.75800		8.50	0.00	0	0
R207	On	04/11/2010	Bond Future			8.78900	8.79000		8.75	0.00	0	0
Total R207 Future										0.00	0	737
R207	On	06/05/2010	Bond Future	9.25	Call		3,419.00000	3,421,000	7.50	0.00	0	0
R207	On	06/05/2010	Bond Future	9.25	Put		62.00000	58,000	7.50	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Call		4,667.00000	4,668,000	8.42	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		399.00000	395,000	8.42	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Call		4,075.00000	4,074,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		1,445.00000	1,439,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		4,258.00000	4,257,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		1,349.00000	1,342,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		3,896.00000	3,894,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		1,547.00000	1,540,000	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			8.77900	8.77000		9.00	0.00	0	5,004
R208	On	05/08/2010	Bond Future			8.84900	8.83900		9.25	0.00	0	1,249
R208	On	04/11/2010	Bond Future			8.88400	8.87400		9.75	0.00	0	0
Total R208 Future										0.00	0	6,253
R208	On	06/05/2010	Bond Future	9.25	Call		3,060.00000	3,004,000	8.50	0.00	0	0
R208	On	06/05/2010	Bond Future	9.25	Put		116.00000	117,000	8.50	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Call		4,439.00000	4,385,000	8.93	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		492.00000	500,000	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		3,914.00000	3,869,000	10.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		1,674.00000	1,689,000	10.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		4,096.00000	4,051,000	10.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		1,564.00000	1,579,000	10.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		3,482.00000	3,439,000	9.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		1,535.00000	1,553,000	9.00	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			8.84000	8.81100		13.00	0.00	0	1,798
R209	On	05/08/2010	Bond Future			8.88900	8.85800		13.50	0.00	0	0
R209	On	04/11/2010	Bond Future			8.91300	8.88200		14.50	0.00	0	0
Total R209 Future										0.00	0	1,798
R209	On	06/05/2010	Bond Future	8.50	Call		308.00000	256,000	11.90	0.00	0	0
R209	On	06/05/2010	Bond Future	8.50	Put		2,853.00000	3,031,000	11.90	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Call		1,842.00000	1,725,000	12.39	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		2,702.00000	2,829,000	12.39	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		3,679.00000	3,536,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		2,763.00000	2,862,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		3,884.00000	3,736,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		2,585.00000	2,680,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		3,481.00000	3,342,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		2,951.00000	3,054,000	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	46,654
GOVI	On	06/05/2010	GOVI			315.53400	315.64500		6.80	0.00	0	324
GOVI	On	05/08/2010	GOVI			321.02500	321.13900		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		65,978.00000	64,831,000	6.80	0.00	0	0
GOVI On 06/05/2010 GOVI	309.80	Put		7,528.00000	7,491,000	6.80	0.00	0	0
GOVI On 05/08/2010 GOVI	315.60	Call		82,114.00000	81,167,000	6.57	0.00	0	0
GOVI On 05/08/2010 GOVI	315.60	Put		26,724.00000	26,917,000	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			341.50700	341.52100			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			314.08800	314.21100			0.00	0	1,089
ALBI On 05/08/2010 Index Future			314.17300	314.29800			0.00	0	0
Total ALBI Future							0.00	0	1,089
Total For ALBI							0.00	0	1,089
CRD1 On 06/05/2010 Index Future			137.03900	137.02500			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			362.50500	362.45800			10,875,150.00	3	469
Total ILBI Future							10,875,150.00	3	469
Total For ILBI							10,875,150.00	3	469
OTH1 On 06/05/2010 Index Future			305.74200	305.91800			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			311.67000	311.78000			0.00	0	100
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							10,875,150.00	3	1,721
JIBAR On 21/04/2010 Jibar Future			6.66000	6.66000			0.00	0	0
JIBAR On 19/05/2010 Jibar Future			6.58000	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			6.57000	6.51000			0.00	0	0
JIBAR On 21/07/2010 Jibar Future			6.54000	6.50000			0.00	0	1,000
JIBAR On 18/08/2010 Jibar Future			6.54000	6.51000			0.00	0	1,000
JIBAR On 15/09/2010 Jibar Future			6.54000	6.52000			0.00	0	1,000
JIBAR On 15/12/2010 Jibar Future			6.66000	6.62000			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			6.91000	6.90000			0.00	0	5,000
JIBAR On 15/06/2011 Jibar Future			7.24000	7.22000			0.00	0	5,000
JIBAR On 21/09/2011 Jibar Future			7.56000	7.60000			0.00	0	3,500
JIBAR On 21/12/2011 Jibar Future			7.87000	7.88000			0.00	0	7,500
JIBAR On 20/03/2012 Jibar Future			7.95000	7.93000			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 :							10,875,150.00	3	72,699
R155 On 31/08/2011 Spot Bond			6.94000	6.92000			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			7.99000	7.99000			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			8.81000	8.79500			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			8.00000	7.99500			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			8.46500	8.46500			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			8.55000	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			8.00000	8.00000			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	8.64500			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			8.75000	8.75000			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			8.81500	8.79000			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							10,875,150.00	3	64,989
Total Options							0.00	0	7,710
Grand Total:							10,875,150.00	3	72,699