



Interest Rates Daily MTM Report

Daily summary for: 17/03/2010

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			7.38100	7.41100		4.50	0.00	0	0
Total R155 Future							0.00	0	0
R155 On 06/05/2010 Bond Future	7.50	Call		226.00000	249,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.50	Put		112.00000	96,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.55	Call		423.00000	443,000	2.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.55	Put		245.00000	226,000	2.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.45	Call		189.00000	210,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.45	Put		139.00000	121,000	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			8.21800	8.25200		4.50	0.00	0	6,883
R157 On 05/08/2010 Bond Future			8.27600	8.31100		4.50	0.00	0	0
R157 On 04/11/2010 Bond Future			8.30900	8.34700		4.75	0.00	0	0
Total R157 Future							0.00	0	6,883
R157 On 06/05/2010 Bond Future	8.50	Call		1,534.00000	1,650,000	4.34	0.00	0	0
R157 On 06/05/2010 Bond Future	8.50	Put		341.00000	292,000	4.34	0.00	0	0
R157 On 05/08/2010 Bond Future	8.75	Call		2,590.00000	2,706,000	4.34	0.00	0	0
R157 On 05/08/2010 Bond Future	8.75	Put		582.00000	536,000	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		1,814.00000	1,910,000	4.25	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		944.00000	878,000	4.25	0.00	0	500
R157	On	05/08/2010	Bond Future	9.00	Call		3,475.00000	3,606,000	4.43	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		343.00000	312,000	4.43	0.00	0	500
R157	On	05/08/2010	Bond Future	8.25	Put		1,472.00000	1,383,000	4.21	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		1,190.00000	1,263,000	4.21	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		2,297.00000	2,389,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		1,624.00000	1,548,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		2,419.00000	2,513,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		1,528.00000	1,454,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		2,179.00000	2,268,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		1,726.00000	1,647,000	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			9.00000	9.04200		10.00	0.00	0	19,296
R186	On	05/08/2010	Bond Future			9.04600	9.09000		10.75	0.00	0	0
R186	On	04/11/2010	Bond Future			9.07700	9.12200		11.00	0.00	0	0
Total R186 Future										0.00	0	19,296
R186	On	06/05/2010	Bond Future	9.00	Call		1,404.00000	1,580,000	9.16	0.00	0	0
R186	On	06/05/2010	Bond Future	9.00	Put		1,796.00000	1,580,000	9.16	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Call		3,588.00000	3,824,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		2,134.00000	1,965,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	8.75	Call		1,490.00000	1,621,000	9.79	0.00	0	1,300
R186	On	05/08/2010	Bond Future	8.75	Put		4,676.00000	4,402,000	9.79	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		6,674.00000	6,994,000	10.47	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		855.00000	770,000	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		8,427.00000	8,775,000	10.74	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		523.00000	466,000	10.74	0.00	0	3,000
R186	On	04/11/2010	Bond Future	9.25	Call		4,632.00000	4,857,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		3,480.00000	3,296,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		4,871.00000	5,103,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		3,274.00000	3,096,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		4,033.00000	4,253,000	10.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		3,329.00000	3,140,000	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			8.22700	8.26100		4.25	0.00	0	486
R201	On	05/08/2010	Bond Future			8.27900	8.31500		4.50	0.00	0	0
R201	On	04/11/2010	Bond Future			8.29900	8.33600		4.25	0.00	0	0
Total R201 Future										0.00	0	486
R201	On	06/05/2010	Bond Future	8.50	Call		1,188.00000	1,278,000	4.06	0.00	0	0
R201	On	06/05/2010	Bond Future	8.50	Put		281.00000	241,000	4.06	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Call		2,745.00000	2,850,000	4.42	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		294.00000	268,000	4.42	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		1,634.00000	1,705,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		1,069.00000	1,012,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		1,731.00000	1,806,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		995.00000	942,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		1,539.00000	1,608,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		1,146.00000	1,087,000	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			8.71500	8.76900		6.50	0.00	0	1,710
R203	On	05/08/2010	Bond Future			8.77000	8.82600		6.75	0.00	0	0
R203	On	04/11/2010	Bond Future			8.80900	8.86700		7.00	0.00	0	0
Total R203 Future										0.00	0	1,710
R203	On	06/05/2010	Bond Future	9.00	Call		1,636.00000	1,834,000	6.25	0.00	0	0
R203	On	06/05/2010	Bond Future	9.00	Put		435.00000	349,000	6.25	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Call		2,864.00000	3,067,000	6.38	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		734.00000	651,000	6.38	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		3,233.00000	3,417,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		1,359.00000	1,255,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		3,386.00000	3,575,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		1,270.00000	1,171,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		3,084.00000	3,263,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		1,452.00000	1,343,000	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			8.77500	8.81800		7.25	0.00	0	1,552
R204	On	05/08/2010	Bond Future			8.83000	8.87400		7.75	0.00	0	0
R204	On	04/11/2010	Bond Future			8.86400	8.91100		7.75	0.00	0	0
Total R204 Future										0.00	0	1,552
R204	On	06/05/2010	Bond Future	9.00	Call		1,590.00000	1,752,000	6.75	0.00	0	200
R204	On	06/05/2010	Bond Future	9.00	Put		549.00000	463,000	6.75	0.00	0	200
R204	On	06/05/2010	Bond Future	9.50	Call		3,900.00000	4,131,000	7.06	0.00	0	0
R204	On	06/05/2010	Bond Future	9.50	Put		73.00000	56,000	7.06	0.00	0	200
R204	On	06/05/2010	Bond Future	8.50	Put		2,172.00000	1,977,000	6.61	0.00	0	0
R204	On	06/05/2010	Bond Future	8.50	Call		317.00000	370,000	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		2,988.00000	3,156,000	7.41	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		902.00000	822,000	7.41	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Call		3,501.00000	3,661,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		1,659.00000	1,560,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		3,666.00000	3,830,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		1,556.00000	1,461,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		3,341.00000	3,497,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		1,768.00000	1,665,000	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			8.26700	8.30100		3.75	0.00	0	0
R206	On	05/08/2010	Bond Future			8.33600	8.37300		3.75	0.00	0	0
R206	On	04/11/2010	Bond Future			8.36100	8.40000		3.75	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	06/05/2010	Bond Future	8.75	Call		1,469.00000	1,556,000	3.56	0.00	0	0
R206	On	06/05/2010	Bond Future	8.75	Put		102.00000	85,000	3.56	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Call		2,046.00000	2,130,000	3.64	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Put		260.00000	237,000	3.64	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		1,411.00000	1,466,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		1,141.00000	1,091,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		1,483.00000	1,540,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		1,079.00000	1,030,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		1,341.00000	1,395,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		1,206.00000	1,155,000	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			8.91600	8.94900		8.25	0.00	0	737
R207	On	05/08/2010	Bond Future			8.97200	9.00600		8.50	0.00	0	0
R207	On	04/11/2010	Bond Future			9.00600	9.04200		8.75	0.00	0	0
Total R207 Future										0.00	0	737
R207	On	06/05/2010	Bond Future	9.25	Call		2,128.00000	2,272,000	7.50	0.00	0	0
R207	On	06/05/2010	Bond Future	9.25	Put		366.00000	314,000	7.50	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Call		3,582.00000	3,724,000	8.42	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		771.00000	715,000	8.42	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Call		3,231.00000	3,348,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		2,054.00000	1,966,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		3,390.00000	3,509,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		1,933.00000	1,847,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		3,077.00000	3,190,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		2,181.00000	2,089,000	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			8.96100	8.99400		9.00	0.00	0	5,004
R208	On	05/08/2010	Bond Future			9.01200	9.04600		9.25	0.00	0	0
R208	On	04/11/2010	Bond Future			9.04800	9.08300		9.75	0.00	0	0
Total R208 Future										0.00	0	5,004
R208	On	06/05/2010	Bond Future	9.25	Call		2,023.00000	2,164,000	8.50	0.00	0	0
R208	On	06/05/2010	Bond Future	9.25	Put		470.00000	408,000	8.50	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Call		3,538.00000	3,683,000	8.93	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		853.00000	793,000	8.93	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Call		3,222.00000	3,337,000	10.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		2,237.00000	2,143,000	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		3,383.00000	3,502,000	10.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		2,105.00000	2,016,000	10.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		2,797.00000	2,910,000	9.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		2,105.00000	2,010,000	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			8.93100	8.97300		13.00	0.00	0	1,798
R209	On	05/08/2010	Bond Future			8.96500	9.00800		13.50	0.00	0	0
R209	On	04/11/2010	Bond Future			8.98700	9.03100		14.50	0.00	0	0
Total R209 Future										0.00	0	1,798
R209	On	06/05/2010	Bond Future	8.50	Call		213.00000	252,000	11.90	0.00	0	0
R209	On	06/05/2010	Bond Future	8.50	Put		4,030.00000	3,743,000	11.90	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Call		1,463.00000	1,584,000	12.39	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		3,491.00000	3,280,000	12.39	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		3,150.00000	3,319,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		3,388.00000	3,219,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		3,332.00000	3,507,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		3,187.00000	3,024,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		2,974.00000	3,136,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		3,598.00000	3,422,000	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			312.03000	311.45100		6.80	0.00	0	322
GOVI	On	05/08/2010	GOVI			317.72200	317.13600		6.57	0.00	0	0
Total GOVI Future										0.00	0	322
GOVI	On	06/05/2010	GOVI	309.80	Call		40,453.00000	43,639,000	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		23,943.00000	21,339,000	6.80	0.00	0	0
GOVI	On 05/08/2010	GOVI	315.60	Call		59,728.00000	62,854,000	6.57	0.00	0	0
GOVI	On 05/08/2010	GOVI	315.60	Put		44,368.00000	41,634,000	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			337.07500	336.46800			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			310.60600	310.02700			9,318,180.00	3	1,312
ALBI	On 05/08/2010	Index Future			310.71100	310.13900			0.00	0	0
Total ALBI Future									9,318,180.00	3	1,312
Total For ALBI									9,318,180.00	3	1,312
CRD1	On 06/05/2010	Index Future			135.03500	135.64700			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			362.07900	362.77400			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			302.47000	301.89200			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			308.20200	307.64800			0.00	0	100
Total TRT1 Future									0.00	0	100
Total For TRT1									0.00	0	100
Total for Index									9,318,180.00	3	1,908
JIBAR	On 17/03/2010	Jibar Future			7.14500	7.11500			0.00	0	0
JIBAR	On 21/04/2010	Jibar Future			7.02700	7.02400			0.00	0	0
JIBAR	On 19/05/2010	Jibar Future			6.99200	6.99200			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			7.00700	7.01200			0.00	0	0
JIBAR On 21/07/2010 Jibar Future			7.02300	7.02500			0.00	0	0
JIBAR On 18/08/2010 Jibar Future			7.04200	7.03900			0.00	0	0
JIBAR On 15/09/2010 Jibar Future			7.04300	7.04400			0.00	0	0
JIBAR On 15/12/2010 Jibar Future			7.15300	7.16400			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			7.32800	7.34000			0.00	0	5,000
JIBAR On 15/06/2011 Jibar Future			7.58000	7.59000			0.00	0	5,000
JIBAR On 21/09/2011 Jibar Future			7.93000	7.95000			0.00	0	3,000
JIBAR On 21/12/2011 Jibar Future			8.23300	8.24400			0.00	0	7,500
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 :							9,318,180.00	3	68,096
R155 On 31/08/2011 Spot Bond			7.36000	7.39000			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			8.18000	8.21000			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			8.97000	9.01000			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			8.19000	8.22000			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			8.67500	8.72000			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			8.74000	8.78000			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			8.22000	8.25000			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			8.88000	8.90500			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			8.93000	8.96000			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			8.91500	8.95500			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							9,318,180.00	3	60,196
Total Options							0.00	0	7,900
Grand Total:							9,318,180.00	3	68,096