



Interest Rates Daily MTM Report

Daily summary for: 24/03/2010

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			7.36600	7.25600		4.50	0.00	0	0
Total R155 Future										0.00	0	0
R155	On	06/05/2010	Bond Future	7.50	Call		357.00000	251,000	1.00	0.00	0	0
R155	On	06/05/2010	Bond Future	7.50	Put		43.00000	79,000	1.00	0.00	0	0
R155	On	06/05/2010	Bond Future	7.55	Call		528.00000	432,000	2.00	0.00	0	0
R155	On	06/05/2010	Bond Future	7.55	Put		150.00000	196,000	2.00	0.00	0	0
R155	On	06/05/2010	Bond Future	7.45	Call		308.00000	210,000	1.00	0.00	0	0
R155	On	06/05/2010	Bond Future	7.45	Put		59.00000	102,000	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			8.20200	8.14300		4.50	0.00	0	6,917
R157	On	05/08/2010	Bond Future			8.26000	8.19600		4.50	0.00	0	0
R157	On	04/11/2010	Bond Future			8.29300	8.22400		4.75	0.00	0	0
Total R157 Future										0.00	0	6,917
R157	On	06/05/2010	Bond Future	8.50	Call		1,902.00000	1,666,000	4.34	0.00	0	0
R157	On	06/05/2010	Bond Future	8.50	Put		180.00000	230,000	4.34	0.00	0	0
R157	On	06/05/2010	Bond Future	8.00	Call		433.00000	332,000	4.21	0.00	0	0
R157	On	06/05/2010	Bond Future	8.00	Put		1,132.00000	1,318,000	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		282.00000	209,000	4.19	0.00	0	10
R157	On	06/05/2010	Bond Future	7.90	Put		1,472.00000	1,686,000	4.19	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Call		2,966.00000	2,734,000	4.34	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Put		425.00000	490,000	4.34	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Call		2,124.00000	1,925,000	4.25	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		721.00000	819,000	4.25	0.00	0	500
R157	On	05/08/2010	Bond Future	9.00	Call		3,904.00000	3,647,000	4.43	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		239.00000	279,000	4.43	0.00	0	500
R157	On	05/08/2010	Bond Future	8.25	Put		1,174.00000	1,313,000	4.21	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		1,425.00000	1,267,000	4.21	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		2,587.00000	2,401,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		1,370.00000	1,490,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		2,719.00000	2,527,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		1,283.00000	1,397,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		2,459.00000	2,278,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		1,461.00000	1,586,000	5.00	0.00	0	0
Total R157 Option										0.00	0	1,510
Total For R157										0.00	0	8,427
R186	On	06/05/2010	Bond Future			8.94500	8.89600		10.00	0.00	0	19,296
R186	On	05/08/2010	Bond Future			8.98900	8.93900		10.75	0.00	0	0
R186	On	04/11/2010	Bond Future			9.01900	8.96700		11.00	0.00	0	0
Total R186 Future										0.00	0	19,296
R186	On	06/05/2010	Bond Future	9.00	Call		2,028.00000	1,740,000	9.16	0.00	0	0
R186	On	06/05/2010	Bond Future	9.00	Put		1,049.00000	1,224,000	9.16	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Call		4,407.00000	4,090,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		1,555.00000	1,704,000	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		1,944.00000	1,750,000	9.79	0.00	0	1,300
R186	On	05/08/2010	Bond Future	8.75	Put		3,731.00000	4,003,000	9.79	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		7,784.00000	7,383,000	10.47	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		567.00000	632,000	10.47	0.00	0	1,300
R186	On	05/08/2010	Bond Future	10.00	Call		9,633.00000	9,208,000	10.74	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		330.00000	371,000	10.74	0.00	0	3,000
R186	On	04/11/2010	Bond Future	9.25	Call		5,410.00000	5,109,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		2,839.00000	3,017,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		5,674.00000	5,365,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		2,658.00000	2,828,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		4,797.00000	4,503,000	10.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		2,674.00000	2,859,000	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			8.21100	8.15200		4.25	0.00	0	486
R201	On	05/08/2010	Bond Future			8.26300	8.19900		4.50	0.00	0	0
R201	On	04/11/2010	Bond Future			8.28200	8.21300		4.25	0.00	0	0
Total R201 Future										0.00	0	486
R201	On	06/05/2010	Bond Future	8.50	Call		1,474.00000	1,289,000	4.06	0.00	0	0
R201	On	06/05/2010	Bond Future	8.50	Put		150.00000	191,000	4.06	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Call		3,080.00000	2,880,000	4.42	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		206.00000	240,000	4.42	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		1,869.00000	1,720,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		878.00000	968,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		1,976.00000	1,822,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		814.00000	899,000	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		1,766.00000	1,622,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		947.00000	1,042,000	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			8.66900	8.61000		6.50	0.00	0	1,710
R203	On	05/08/2010	Bond Future			8.72300	8.66000		6.75	0.00	0	0
R203	On	04/11/2010	Bond Future			8.75900	8.69400		7.00	0.00	0	0
Total R203 Future										0.00	0	1,710
R203	On	06/05/2010	Bond Future	9.00	Call		2,232.00000	1,971,000	6.25	0.00	0	0
R203	On	06/05/2010	Bond Future	9.00	Put		193.00000	244,000	6.25	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Call		3,470.00000	3,215,000	6.38	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		490.00000	559,000	6.38	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		3,785.00000	3,555,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		1,049.00000	1,144,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		3,952.00000	3,717,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		974.00000	1,064,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		3,621.00000	3,396,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		1,127.00000	1,227,000	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			8.74000	8.68000		7.25	0.00	0	1,552
R204	On	05/08/2010	Bond Future			8.79300	8.73100		7.75	0.00	0	0
R204	On	04/11/2010	Bond Future			8.82600	8.76200		7.75	0.00	0	0
Total R204 Future										0.00	0	1,552
R204	On	06/05/2010	Bond Future	9.00	Call		2,116.00000	1,840,000	6.75	0.00	0	200
R204	On	06/05/2010	Bond Future	9.00	Put		276.00000	348,000	6.75	0.00	0	200
R204	On	06/05/2010	Bond Future	9.50	Call		4,649.00000	4,309,000	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		23.00000	32,000	7.06	0.00	0	200
R204	On	06/05/2010	Bond Future	8.50	Put		1,535.00000	1,770,000	6.61	0.00	0	0
R204	On	06/05/2010	Bond Future	8.50	Call		479.00000	366,000	6.61	0.00	0	200
R204	On	05/08/2010	Bond Future	9.25	Call		3,537.00000	3,270,000	7.41	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		642.00000	727,000	7.41	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Call		4,006.00000	3,763,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		1,340.00000	1,452,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		4,184.00000	3,936,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		1,250.00000	1,357,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		3,832.00000	3,594,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		1,434.00000	1,552,000	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			8.25000	8.18000		3.75	0.00	0	0
R206	On	05/08/2010	Bond Future			8.31800	8.24200		3.75	0.00	0	0
R206	On	04/11/2010	Bond Future			8.34300	8.25900		3.75	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	06/05/2010	Bond Future	8.75	Call		1,782.00000	1,584,000	3.56	0.00	0	0
R206	On	06/05/2010	Bond Future	8.75	Put		43.00000	61,000	3.56	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Call		2,342.00000	2,157,000	3.64	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Put		178.00000	212,000	3.64	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		1,608.00000	1,474,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		956.00000	1,050,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		1,686.00000	1,549,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		900.00000	990,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		1,531.00000	1,402,000	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		1,014.00000	1,113,000	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			8.82900	8.77000		8.25	0.00	0	737
R207	On	05/08/2010	Bond Future			8.88200	8.82100		8.50	0.00	0	0
R207	On	04/11/2010	Bond Future			8.91400	8.85000		8.75	0.00	0	0
Total R207 Future										0.00	0	737
R207	On	06/05/2010	Bond Future	9.25	Call		2,966.00000	2,651,000	7.50	0.00	0	0
R207	On	06/05/2010	Bond Future	9.25	Put		135.00000	174,000	7.50	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Call		4,387.00000	4,094,000	8.42	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		492.00000	558,000	8.42	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Call		3,876.00000	3,634,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		1,595.00000	1,723,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		4,053.00000	3,805,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		1,492.00000	1,614,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		3,703.00000	3,467,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		1,703.00000	1,837,000	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			8.92600	8.85700		9.00	0.00	0	5,004
R208	On	05/08/2010	Bond Future			8.97600	8.90400		9.25	0.00	0	0
R208	On	04/11/2010	Bond Future			9.01100	8.93600		9.75	0.00	0	0
Total R208 Future										0.00	0	5,004
R208	On	06/05/2010	Bond Future	9.25	Call		2,627.00000	2,271,000	8.50	0.00	0	0
R208	On	06/05/2010	Bond Future	9.25	Put		227.00000	299,000	8.50	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Call		4,151.00000	3,807,000	8.93	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		603.00000	698,000	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		3,709.00000	3,428,000	10.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		1,843.00000	2,013,000	10.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		3,886.00000	3,597,000	10.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		1,728.00000	1,890,000	10.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		3,278.00000	3,001,000	9.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		1,706.00000	1,879,000	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			8.87800	8.82800		13.00	0.00	0	1,798
R209	On	05/08/2010	Bond Future			8.91000	8.85900		13.50	0.00	0	0
R209	On	04/11/2010	Bond Future			8.93100	8.87900		14.50	0.00	0	0
Total R209 Future										0.00	0	1,798
R209	On	06/05/2010	Bond Future	8.50	Call		342.00000	261,000	11.90	0.00	0	0
R209	On	06/05/2010	Bond Future	8.50	Put		3,022.00000	3,336,000	11.90	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Call		1,889.00000	1,704,000	12.39	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		2,757.00000	2,972,000	12.39	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		3,736.00000	3,502,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		2,796.00000	2,968,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		3,940.00000	3,699,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		2,618.00000	2,783,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		3,537.00000	3,311,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		2,983.00000	3,163,000	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	45,410
GOVI	On	06/05/2010	GOVI			312.86600	314.05600		6.80	0.00	0	323
GOVI	On	05/08/2010	GOVI			318.56700	319.78100		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	323
GOVI On 06/05/2010 GOVI	309.80	Call		55,444.00000	46,873,000	6.80	0.00	0	0
GOVI On 06/05/2010 GOVI	309.80	Put		12,884.00000	16,213,000	6.80	0.00	0	0
GOVI On 05/08/2010 GOVI	315.60	Call		74,235.00000	66,543,000	6.57	0.00	0	0
GOVI On 05/08/2010 GOVI	315.60	Put		32,425.00000	36,873,000	6.57	0.00	0	0
Total GOVI Option							0.00	0	0
Total For GOVI							0.00	0	323
Total for GOVI							0.00	0	323
AL7T On 06/05/2010 Index Future			338.11400	339.61600			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			311.45800	312.63000			140,156,100.00	45	1,089
ALBI On 05/08/2010 Index Future			311.54900	312.72700			0.00	0	0
Total ALBI Future							140,156,100.00	45	1,089
Total For ALBI							140,156,100.00	45	1,089
CRD1 On 06/05/2010 Index Future			136.13100	136.44300			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			362.79500	362.52200			119,722,350.00	33	466
Total ILBI Future							119,722,350.00	33	466
Total For ILBI							119,722,350.00	33	466
OTH1 On 06/05/2010 Index Future			303.39100	304.47100			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			309.04700	310.21600			0.00	0	100
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							259,878,450.00	78	1,718
JIBAR On 21/04/2010 Jibar Future			7.02500	7.02500			0.00	0	0
JIBAR On 19/05/2010 Jibar Future			6.92500	6.97500			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			6.91500	6.97500			0.00	0	0
JIBAR On 21/07/2010 Jibar Future			6.91500	6.99500			0.00	0	1,000
JIBAR On 18/08/2010 Jibar Future			6.91500	7.01500			0.00	0	1,000
JIBAR On 15/09/2010 Jibar Future			6.94500	7.01500			0.00	0	1,000
JIBAR On 15/12/2010 Jibar Future			7.07500	7.12500			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			7.25000	7.32000			0.00	0	5,000
JIBAR On 15/06/2011 Jibar Future			7.48000	7.56000			0.00	0	5,000
JIBAR On 21/09/2011 Jibar Future			7.80000	7.91000			0.00	0	3,500
JIBAR On 21/12/2011 Jibar Future			8.10000	8.22000			0.00	0	7,500
JIBAR On 20/03/2012 Jibar Future			8.16000	8.25000			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 :							259,878,450.00	78	71,451
R155 On 31/08/2011 Spot Bond			7.34500	7.23500			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			8.17000	8.10500			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			8.91500	8.87000			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			8.18000	8.11500			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	8.58000			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			8.71000	8.64500			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			8.20500	8.13500			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	8.73500			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			8.90000	8.83000			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			8.86000	8.81000			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							259,878,450.00	78	63,541
Total Options							0.00	0	7,910
Grand Total:							259,878,450.00	78	71,451