



Interest Rates Daily MTM Report

Daily summary for: 25/03/2010

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			7.04100	7.36600		4.50	0.00	0	0
Total R155 Future							0.00	0	0
R155 On 06/05/2010 Bond Future	7.50	Call		251.00000	600,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.50	Put		79.00000	9,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.55	Call		432.00000	732,000	2.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.55	Put		196.00000	77,000	2.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.45	Call		210.00000	540,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.45	Put		102.00000	13,000	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			8.09700	8.20200		4.50	70,074,849.60	560	6,357
R157 On 05/08/2010 Bond Future			8.16300	8.26000		4.50	0.00	0	0
R157 On 04/11/2010 Bond Future			8.20600	8.29300		4.75	0.00	0	0
Total R157 Future							70,074,849.60	560	6,357
R157 On 06/05/2010 Bond Future	8.50	Call		1,666.00000	2,081,000	4.34	0.00	0	0
R157 On 06/05/2010 Bond Future	8.50	Put		230.00000	134,000	4.34	0.00	0	0
R157 On 06/05/2010 Bond Future	8.00	Call		332.00000	501,000	4.21	0.00	0	0
R157 On 06/05/2010 Bond Future	8.00	Put		1,318.00000	976,000	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		209.00000	331,000	4.19	0.00	0	10
R157	On	06/05/2010	Bond Future	7.90	Put		1,686.00000	1,297,000	4.19	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Call		2,734.00000	3,080,000	4.34	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Put		490.00000	386,000	4.34	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Call		1,925.00000	2,219,000	4.25	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		819.00000	663,000	4.25	0.00	0	500
R157	On	05/08/2010	Bond Future	9.00	Call		3,647.00000	4,032,000	4.43	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		279.00000	213,000	4.43	0.00	0	500
R157	On	05/08/2010	Bond Future	8.25	Put		1,313.00000	1,096,000	4.21	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		1,267.00000	1,500,000	4.21	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		2,401.00000	2,628,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		1,490.00000	1,331,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		2,527.00000	2,761,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		1,397.00000	1,245,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		2,278.00000	2,498,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		1,586.00000	1,420,000	5.00	0.00	0	0
Total R157 Option										0.00	0	1,510
Total For R157										70,074,849.60	560	7,867
R186	On	06/05/2010	Bond Future			8.89000	8.94500		10.00	0.00	0	19,296
R186	On	05/08/2010	Bond Future			8.94600	8.98900		10.75	0.00	0	0
R186	On	04/11/2010	Bond Future			8.98800	9.01900		11.00	0.00	0	0
Total R186 Future										0.00	0	19,296
R186	On	06/05/2010	Bond Future	9.00	Call		1,740.00000	2,030,000	9.16	0.00	0	0
R186	On	06/05/2010	Bond Future	9.00	Put		1,224.00000	995,000	9.16	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Call		4,090.00000	4,344,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		1,704.00000	1,557,000	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		1,750.00000	1,898,000	9.79	0.00	0	1,300
R186	On	05/08/2010	Bond Future	8.75	Put		4,003.00000	3,751,000	9.79	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		7,383.00000	7,715,000	10.47	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		632.00000	563,000	10.47	0.00	0	1,300
R186	On	05/08/2010	Bond Future	10.00	Call		9,208.00000	9,565,000	10.74	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		371.00000	328,000	10.74	0.00	0	3,000
R186	On	04/11/2010	Bond Future	9.25	Call		5,109.00000	5,273,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		3,017.00000	2,896,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		5,365.00000	5,534,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		2,828.00000	2,711,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		4,503.00000	4,664,000	10.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		2,859.00000	2,734,000	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			8.10300	8.21100		4.25	0.00	0	486
R201	On	05/08/2010	Bond Future			8.17600	8.26300		4.50	0.00	0	0
R201	On	04/11/2010	Bond Future			8.22100	8.28200		4.25	0.00	0	0
Total R201 Future										0.00	0	486
R201	On	06/05/2010	Bond Future	8.50	Call		1,289.00000	1,623,000	4.06	0.00	0	0
R201	On	06/05/2010	Bond Future	8.50	Put		191.00000	111,000	4.06	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Call		2,880.00000	3,148,000	4.42	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		240.00000	190,000	4.42	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		1,720.00000	1,846,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		968.00000	883,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		1,822.00000	1,952,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		899.00000	817,000	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		1,622.00000	1,743,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		1,042.00000	952,000	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			8.57700	8.66900		6.50	0.00	0	1,710
R203	On	05/08/2010	Bond Future			8.64700	8.72300		6.75	162,714,840.53	1,607	1,607
R203	On	04/11/2010	Bond Future			8.70000	8.75900		7.00	0.00	0	0
Total R203 Future										162,714,840.53	1,607	3,317
R203	On	06/05/2010	Bond Future	9.00	Call		1,971.00000	2,368,000	6.25	0.00	0	0
R203	On	06/05/2010	Bond Future	9.00	Put		244.00000	154,000	6.25	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Call		3,215.00000	3,514,000	6.38	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		559.00000	467,000	6.38	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		3,555.00000	3,755,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		1,144.00000	1,049,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		3,717.00000	3,922,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		1,064.00000	974,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		3,396.00000	3,592,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		1,227.00000	1,128,000	7.00	0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										162,714,840.53	1,607	3,317
R204	On	06/05/2010	Bond Future			8.63700	8.74000		7.25	0.00	0	1,552
R204	On	05/08/2010	Bond Future			8.70300	8.79300		7.75	0.00	0	0
R204	On	04/11/2010	Bond Future			8.75100	8.82600		7.75	0.00	0	0
Total R204 Future										0.00	0	1,552
R204	On	06/05/2010	Bond Future	9.00	Call		1,840.00000	2,305,000	6.75	0.00	0	200
R204	On	06/05/2010	Bond Future	9.00	Put		348.00000	214,000	6.75	0.00	0	200
R204	On	06/05/2010	Bond Future	9.50	Call		4,309.00000	4,892,000	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		32.00000	15,000	7.06	0.00	0	200
R204	On	06/05/2010	Bond Future	8.50	Put		1,770.00000	1,351,000	6.61	0.00	0	0
R204	On	06/05/2010	Bond Future	8.50	Call		366.00000	546,000	6.61	0.00	0	200
R204	On	05/08/2010	Bond Future	9.25	Call		3,270.00000	3,648,000	7.41	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		727.00000	594,000	7.41	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Call		3,763.00000	4,038,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		1,452.00000	1,310,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		3,936.00000	4,217,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		1,357.00000	1,222,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		3,594.00000	3,862,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		1,552.00000	1,403,000	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			8.13300	8.25000		3.75	0.00	0	0
R206	On	05/08/2010	Bond Future			8.22700	8.31800		3.75	0.00	0	0
R206	On	04/11/2010	Bond Future			8.28200	8.34300		3.75	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	06/05/2010	Bond Future	8.75	Call		1,584.00000	1,914,000	3.56	0.00	0	0
R206	On	06/05/2010	Bond Future	8.75	Put		61.00000	30,000	3.56	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Call		2,157.00000	2,375,000	3.64	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Put		212.00000	167,000	3.64	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		1,474.00000	1,566,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		1,050.00000	977,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		1,549.00000	1,643,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		990.00000	919,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		1,402.00000	1,490,000	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		1,113.00000	1,035,000	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			8.76600	8.82900		8.25	0.00	0	737
R207	On	05/08/2010	Bond Future			8.83300	8.88200		8.50	0.00	0	0
R207	On	04/11/2010	Bond Future			8.87900	8.91400		8.75	0.00	0	0
Total R207 Future										0.00	0	737
R207	On	06/05/2010	Bond Future	9.25	Call		2,651.00000	2,977,000	7.50	0.00	0	0
R207	On	06/05/2010	Bond Future	9.25	Put		174.00000	122,000	7.50	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Call		4,094.00000	4,320,000	8.42	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		558.00000	496,000	8.42	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Call		3,634.00000	3,757,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		1,723.00000	1,644,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		3,805.00000	3,932,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		1,614.00000	1,539,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		3,467.00000	3,586,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		1,837.00000	1,754,000	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			8.85200	8.92600		9.00	0.00	0	5,004
R208	On	05/08/2010	Bond Future			8.91400	8.97600		9.25	109,615,874.59	1,249	1,249
R208	On	04/11/2010	Bond Future			8.96200	9.01100		9.75	0.00	0	0
Total R208 Future										109,615,874.59	1,249	6,253
R208	On	06/05/2010	Bond Future	9.25	Call		2,271.00000	2,639,000	8.50	0.00	0	0
R208	On	06/05/2010	Bond Future	9.25	Put		299.00000	208,000	8.50	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Call		3,807.00000	4,093,000	8.93	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		698.00000	606,000	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		3,428.00000	3,601,000	10.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		2,013.00000	1,892,000	10.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		3,597.00000	3,775,000	10.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		1,890.00000	1,774,000	10.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		3,001.00000	3,172,000	9.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		1,879.00000	1,756,000	9.00	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										109,615,874.59	1,249	6,253
R209	On	06/05/2010	Bond Future			8.84200	8.87800		13.00	0.00	0	1,798
R209	On	05/08/2010	Bond Future			8.88300	8.91000		13.50	0.00	0	0
R209	On	04/11/2010	Bond Future			8.91400	8.93100		14.50	0.00	0	0
Total R209 Future										0.00	0	1,798
R209	On	06/05/2010	Bond Future	8.50	Call		261.00000	301,000	11.90	0.00	0	0
R209	On	06/05/2010	Bond Future	8.50	Put		3,336.00000	3,092,000	11.90	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Call		1,704.00000	1,788,000	12.39	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		2,972.00000	2,845,000	12.39	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		3,502.00000	3,568,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		2,968.00000	2,902,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		3,699.00000	3,767,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		2,783.00000	2,718,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		3,311.00000	3,374,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		3,163.00000	3,094,000	14.00	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										0.00	0	1,798
Total for Bond										342,405,564.72	3,416	47,706
GOVI	On	06/05/2010	GOVI			314.28300	312.86600		6.80	0.00	0	323
GOVI	On	05/08/2010	GOVI			319.75700	318.56700		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		46,873.00000	56,536,000	6.80	0.00	0	0
GOVI On 06/05/2010 GOVI	309.80	Put		16,213.00000	11,706,000	6.80	0.00	0	0
GOVI On 05/08/2010 GOVI	315.60	Call		66,543.00000	73,726,000	6.57	0.00	0	0
GOVI On 05/08/2010 GOVI	315.60	Put		36,873.00000	32,156,000	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			339.94900	338.11400			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			312.86300	311.45800			0.00	0	1,089
ALBI On 05/08/2010 Index Future			312.95400	311.54900			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			136.65000	136.13100			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			363.19000	362.79500			0.00	0	466
Total ILBI Future							0.00	0	466
Total For ILBI							0.00	0	466
OTH1 On 06/05/2010 Index Future			304.64300	303.39100			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			310.44100	309.04700			0.00	0	100
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							0.00	0	1,718
JIBAR On 21/04/2010 Jibar Future			6.61000	7.02500			0.00	0	0
JIBAR On 19/05/2010 Jibar Future			6.58000	6.92500			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			6.58000	6.91500			0.00	0	0
JIBAR On 21/07/2010 Jibar Future			6.58000	6.91500			0.00	0	1,000
JIBAR On 18/08/2010 Jibar Future			6.58000	6.91500			0.00	0	1,000
JIBAR On 15/09/2010 Jibar Future			6.59000	6.94500			0.00	0	1,000
JIBAR On 15/12/2010 Jibar Future			6.71000	7.07500			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			6.97000	7.25000			0.00	0	5,000
JIBAR On 15/06/2011 Jibar Future			7.25000	7.48000			0.00	0	5,000
JIBAR On 21/09/2011 Jibar Future			7.59000	7.80000			0.00	0	3,500
JIBAR On 21/12/2011 Jibar Future			7.89000	8.10000			0.00	0	7,500
JIBAR On 20/03/2012 Jibar Future			7.98000	8.16000			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 :							342,405,564.72	3,416	73,747
R155 On 31/08/2011 Spot Bond			7.02000	7.34500			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			8.06000	8.17000			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			8.85500	8.91500			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			8.06000	8.18000			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			8.53500	8.64000			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			8.60500	8.71000			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			8.07500	8.20500			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			8.72500	8.80500			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			8.82000	8.90000			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			8.82000	8.86000			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							342,405,564.72	3,416	65,837
Total Options							0.00	0	7,910
Grand Total:							342,405,564.72	3,416	73,747