



Interest Rates Daily MTM Report

Daily summary for: 15/03/2010

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			7.40100	7.38100		4.50	0.00	0	0
Total R155 Future							0.00	0	0
R155 On 06/05/2010 Bond Future	7.50	Call		257.00000	236,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.50	Put		104.00000	109,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.55	Call		458.00000	433,000	2.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.55	Put		241.00000	242,000	2.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.45	Call		217.00000	198,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.45	Put		128.00000	135,000	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			8.24200	8.23200		4.50	0.00	0	6,883
R157 On 05/08/2010 Bond Future			8.30100	8.29100		4.50	0.00	0	0
R157 On 04/11/2010 Bond Future			8.33500	8.32400		4.75	0.00	0	0
Total R157 Future							0.00	0	6,883
R157 On 06/05/2010 Bond Future	8.50	Call		1,631.00000	1,576,000	4.34	0.00	0	0
R157 On 06/05/2010 Bond Future	8.50	Put		341.00000	334,000	4.34	0.00	0	0
R157 On 05/08/2010 Bond Future	8.75	Call		2,674.00000	2,628,000	4.34	0.00	0	0
R157 On 05/08/2010 Bond Future	8.75	Put		574.00000	574,000	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		1,889.00000	1,847,000	4.25	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		927.00000	931,000	4.25	0.00	0	500
R157	On	05/08/2010	Bond Future	9.00	Call		3,564.00000	3,516,000	4.43	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		340.00000	338,000	4.43	0.00	0	500
R157	On	05/08/2010	Bond Future	8.25	Put		1,443.00000	1,453,000	4.21	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		1,253.00000	1,217,000	4.21	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		2,371.00000	2,331,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		1,597.00000	1,605,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		2,495.00000	2,454,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		1,502.00000	1,510,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		2,252.00000	2,212,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		1,697.00000	1,706,000	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			9.06300	9.04300		10.00	0.00	0	19,296
R186	On	05/08/2010	Bond Future			9.11100	9.09100		10.75	0.00	0	0
R186	On	04/11/2010	Bond Future			9.14400	9.12300		11.00	0.00	0	0
Total R186 Future										0.00	0	19,296
R186	On	06/05/2010	Bond Future	9.00	Call		1,461.00000	1,330,000	9.16	0.00	0	0
R186	On	06/05/2010	Bond Future	9.00	Put		1,862.00000	1,917,000	9.16	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Call		3,621.00000	3,484,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		2,176.00000	2,223,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	8.75	Call		1,522.00000	1,435,000	9.79	0.00	0	1,300
R186	On	05/08/2010	Bond Future	8.75	Put		4,717.00000	4,813,000	9.79	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		6,696.00000	6,528,000	10.47	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		886.00000	902,000	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		8,442.00000	8,267,000	10.74	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		547.00000	555,000	10.74	0.00	0	3,000
R186	On	04/11/2010	Bond Future	9.25	Call		4,661.00000	4,529,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		3,518.00000	3,576,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		4,899.00000	4,764,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		3,311.00000	3,366,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		4,060.00000	3,933,000	10.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		3,365.00000	3,428,000	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			8.25100	8.24100		4.25	0.00	0	486
R201	On	05/08/2010	Bond Future			8.30400	8.29400		4.50	0.00	0	0
R201	On	04/11/2010	Bond Future			8.32500	8.31400		4.25	0.00	0	0
Total R201 Future										0.00	0	486
R201	On	06/05/2010	Bond Future	8.50	Call		1,264.00000	1,221,000	4.06	0.00	0	0
R201	On	06/05/2010	Bond Future	8.50	Put		280.00000	276,000	4.06	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Call		2,818.00000	2,780,000	4.42	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		290.00000	289,000	4.42	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		1,689.00000	1,658,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		1,048.00000	1,055,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		1,788.00000	1,757,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		976.00000	983,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		1,593.00000	1,563,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		1,124.00000	1,132,000	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			8.75900	8.74900		6.50	0.00	0	1,710
R203	On	05/08/2010	Bond Future			8.81600	8.80600		6.75	0.00	0	0
R203	On	04/11/2010	Bond Future			8.85600	8.84600		7.00	0.00	0	0
Total R203 Future										0.00	0	1,710
R203	On	06/05/2010	Bond Future	9.00	Call		1,741.00000	1,681,000	6.25	0.00	0	0
R203	On	06/05/2010	Bond Future	9.00	Put		435.00000	427,000	6.25	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Call		2,956.00000	2,906,000	6.38	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		724.00000	725,000	6.38	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		3,318.00000	3,273,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		1,339.00000	1,344,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		3,472.00000	3,426,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		1,252.00000	1,256,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		3,167.00000	3,123,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		1,431.00000	1,436,000	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			8.81900	8.81000		7.25	0.00	0	1,552
R204	On	05/08/2010	Bond Future			8.87500	8.86500		7.75	0.00	0	0
R204	On	04/11/2010	Bond Future			8.91100	8.90100		7.75	0.00	0	0
Total R204 Future										0.00	0	1,552
R204	On	06/05/2010	Bond Future	9.00	Call		1,656.00000	1,595,000	6.75	0.00	0	200
R204	On	06/05/2010	Bond Future	9.00	Put		569.00000	560,000	6.75	0.00	0	200
R204	On	06/05/2010	Bond Future	9.50	Call		3,956.00000	3,898,000	7.06	0.00	0	0
R204	On	06/05/2010	Bond Future	9.50	Put		83.00000	77,000	7.06	0.00	0	200
R204	On	06/05/2010	Bond Future	8.50	Put		2,166.00000	2,184,000	6.61	0.00	0	0
R204	On	06/05/2010	Bond Future	8.50	Call		357.00000	323,000	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		3,045.00000	2,990,000	7.41	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		909.00000	910,000	7.41	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Call		3,556.00000	3,506,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		1,659.00000	1,664,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		3,721.00000	3,671,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		1,556.00000	1,561,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		3,395.00000	3,346,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		1,767.00000	1,773,000	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			8.29200	8.28200		3.75	0.00	0	0
R206	On	05/08/2010	Bond Future			8.36300	8.35200		3.75	0.00	0	0
R206	On	04/11/2010	Bond Future			8.38900	8.37800		3.75	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	06/05/2010	Bond Future	8.75	Call		1,531.00000	1,496,000	3.56	0.00	0	0
R206	On	06/05/2010	Bond Future	8.75	Put		106.00000	102,000	3.56	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Call		2,103.00000	2,071,000	3.64	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Put		256.00000	256,000	3.64	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		1,455.00000	1,430,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		1,126.00000	1,130,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		1,528.00000	1,503,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		1,064.00000	1,069,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		1,384.00000	1,360,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		1,190.00000	1,195,000	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			8.94900	8.94000		8.25	0.00	0	737
R207	On	05/08/2010	Bond Future			9.00700	8.99700		8.50	0.00	0	0
R207	On	04/11/2010	Bond Future			9.04200	9.03200		8.75	0.00	0	0
Total R207 Future										0.00	0	737
R207	On	06/05/2010	Bond Future	9.25	Call		2,200.00000	2,136,000	7.50	0.00	0	0
R207	On	06/05/2010	Bond Future	9.25	Put		385.00000	374,000	7.50	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Call		3,642.00000	3,583,000	8.42	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		778.00000	777,000	8.42	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Call		3,287.00000	3,237,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		2,053.00000	2,060,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		3,446.00000	3,395,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		1,932.00000	1,938,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		3,132.00000	3,083,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		2,179.00000	2,187,000	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			8.98500	8.97500		9.00	0.00	0	5,004
R208	On	05/08/2010	Bond Future			9.03600	9.02600		9.25	0.00	0	0
R208	On	04/11/2010	Bond Future			9.07200	9.06200		9.75	0.00	0	0
Total R208 Future										0.00	0	5,004
R208	On	06/05/2010	Bond Future	9.25	Call		2,143.00000	2,072,000	8.50	0.00	0	0
R208	On	06/05/2010	Bond Future	9.25	Put		473.00000	463,000	8.50	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Call		3,649.00000	3,588,000	8.93	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		843.00000	843,000	8.93	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Call		3,317.00000	3,266,000	10.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		2,207.00000	2,215,000	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		3,480.00000	3,427,000	10.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		2,077.00000	2,084,000	10.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		2,888.00000	2,839,000	9.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		2,071.00000	2,082,000	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			8.99400	8.97400		13.00	0.00	0	1,798
R209	On	05/08/2010	Bond Future			9.02900	9.00900		13.50	0.00	0	0
R209	On	04/11/2010	Bond Future			9.05300	9.03200		14.50	0.00	0	0
Total R209 Future										0.00	0	1,798
R209	On	06/05/2010	Bond Future	8.50	Call		239.00000	199,000	11.90	0.00	0	0
R209	On	06/05/2010	Bond Future	8.50	Put		4,063.00000	4,178,000	11.90	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Call		1,490.00000	1,410,000	12.39	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		3,525.00000	3,599,000	12.39	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		3,174.00000	3,072,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		3,419.00000	3,478,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		3,356.00000	3,251,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		3,219.00000	3,274,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		2,998.00000	2,899,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		3,629.00000	3,690,000	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			311.46900	311.47300		6.80	6,229,380.00	2	322
GOVI	On	05/08/2010	GOVI			317.15600	317.16100		6.57	0.00	0	0
Total GOVI Future										6,229,380.00	2	322
GOVI	On	06/05/2010	GOVI	309.80	Call		41,769.00000	40,859,000	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		25,039.00000	24,169,000	6.80	0.00	0	0
GOVI	On 05/08/2010	GOVI	315.60	Call		60,585.00000	60,020,000	6.57	0.00	0	0
GOVI	On 05/08/2010	GOVI	315.60	Put		44,975.00000	44,460,000	6.57	0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									6,229,380.00	2	322
Total for GOVI									6,229,380.00	2	322
AL7T	On 06/05/2010	Index Future			336.46600	336.70600			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			310.02600	310.01500			0.00	0	1,315
ALBI	On 05/08/2010	Index Future			310.13900	310.13000			0.00	0	0
Total ALBI Future									0.00	0	1,315
Total For ALBI									0.00	0	1,315
CRD1	On 06/05/2010	Index Future			135.66300	135.62300			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			362.95000	363.10400			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			301.70800	301.71400			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			307.66000	307.66300			0.00	0	100
Total TRT1 Future									0.00	0	100
Total For TRT1									0.00	0	100
Total for Index									0.00	0	1,911
JIBAR	On 17/03/2010	Jibar Future			7.11000	7.06000			0.00	0	7,500
JIBAR	On 21/04/2010	Jibar Future			7.00300	6.98500			0.00	0	0
JIBAR	On 19/05/2010	Jibar Future			6.97100	6.97000			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			6.98100	6.96000			0.00	0	0
JIBAR On 21/07/2010 Jibar Future			6.99500	6.96000			0.00	0	0
JIBAR On 18/08/2010 Jibar Future			7.01200	6.96000			0.00	0	0
JIBAR On 15/09/2010 Jibar Future			7.01300	6.97000			0.00	0	0
JIBAR On 15/12/2010 Jibar Future			7.12600	7.10000			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			7.28300	7.28000			0.00	0	5,000
JIBAR On 15/06/2011 Jibar Future			7.53600	7.53000			0.00	0	5,000
JIBAR On 21/09/2011 Jibar Future			7.89300	7.86000			0.00	0	2,500
JIBAR On 21/12/2011 Jibar Future			8.18300	8.16000			0.00	0	7,500
Total Jibar Future							0.00	0	27,500
Total For JIBAR FUTURE							0.00	0	27,500
Total for Jibar							0.00	0	27,500
Total for Derivatives :							6,229,380.00	2	75,099
R155 On 31/08/2011 Spot Bond			7.38000	7.36000			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			8.20000	8.18000			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			9.02500	9.00000			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			8.21000	8.18500			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			8.71500	8.69500			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			8.78000	8.76000			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			8.24000	8.22000			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			8.91000	8.89000			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			8.95500	8.93500			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			8.96500	8.94000			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							6,229,380.00	2	67,199
Total Options							0.00	0	7,900
Grand Total:							6,229,380.00	2	75,099