



Interest Rates Daily MTM Report

Daily summary for: 31/03/2010

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			7.02600	6.96100		1.00	0.00	0	0
Total R155 Future							0.00	0	0
R155 On 06/05/2010 Bond Future	7.50	Call		697.00000	616,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.50	Put		3.00000	6,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.55	Call		808.00000	678,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.55	Put		49.00000	4,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.45	Call		635.00000	554,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.45	Put		5.00000	8,000	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			7.96900	8.02300		3.50	0.00	0	6,105
R157 On 05/08/2010 Bond Future			8.04500	8.10300		3.75	0.00	0	0
R157 On 04/11/2010 Bond Future			8.06100	8.12200		4.00	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	2,593,000	3.62	0.00	0	0
R157 On 06/05/2010 Bond Future	8.50	Put		71.00000	20,000	3.62	0.00	0	0
R157 On 06/05/2010 Bond Future	8.00	Call		616.00000	631,000	3.50	0.00	0	0
R157 On 06/05/2010 Bond Future	8.00	Put		729.00000	479,000	3.50	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		410.00000	397,000	3.48	0.00	0	10
R157	On	06/05/2010	Bond Future	7.90	Put		1,014.00000	737,000	3.48	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Call		3,289.00000	3,441,000	3.92	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Put		315.00000	196,000	3.92	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Call		2,395.00000	2,502,000	3.87	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		559.00000	395,000	3.87	0.00	0	500
R157	On	05/08/2010	Bond Future	9.00	Call		4,267.00000	4,458,000	3.96	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		169.00000	88,000	3.96	0.00	0	500
R157	On	05/08/2010	Bond Future	8.25	Put		952.00000	728,000	3.81	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		1,636.00000	1,683,000	3.81	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		2,843.00000	2,677,000	4.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		1,172.00000	734,000	4.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		2,982.00000	2,831,000	4.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		1,092.00000	669,000	4.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		2,706.00000	2,528,000	4.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		1,255.00000	804,000	4.00	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			8.82500	8.83700		7.75	0.00	0	18,696
R186	On	05/08/2010	Bond Future			8.88800	8.90100		9.25	0.00	0	0
R186	On	04/11/2010	Bond Future			8.91900	8.93200		9.50	0.00	0	0
Total R186 Future										0.00	0	18,696
R186	On	06/05/2010	Bond Future	9.00	Call		2,273.00000	2,174,000	7.91	0.00	0	0
R186	On	06/05/2010	Bond Future	9.00	Put		734.00000	520,000	7.91	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Call		4,584.00000	4,522,000	9.41	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		1,376.00000	1,192,000	9.41	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		2,023.00000	1,892,000	9.14	0.00	0	1,300
R186	On	05/08/2010	Bond Future	8.75	Put		3,454.00000	3,201,000	9.14	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		8,048.00000	8,054,000	9.76	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		475.00000	359,000	9.76	0.00	0	1,300
R186	On	05/08/2010	Bond Future	10.00	Call		9,928.00000	9,965,000	9.95	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		269.00000	184,000	9.95	0.00	0	3,000
R186	On	04/11/2010	Bond Future	9.25	Call		5,552.00000	5,281,000	10.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		2,657.00000	2,265,000	10.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		5,823.00000	5,560,000	10.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		2,482.00000	2,099,000	10.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		4,941.00000	5,009,000	10.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		2,493.00000	2,441,000	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			7.98400	8.03800		3.25	0.00	0	486
R201	On	05/08/2010	Bond Future			8.07000	8.12800		3.75	0.00	0	0
R201	On	04/11/2010	Bond Future			8.08600	8.14700		3.75	0.00	0	0
Total R201 Future										0.00	0	486
R201	On	06/05/2010	Bond Future	8.50	Call		1,825.00000	1,988,000	3.37	0.00	0	0
R201	On	06/05/2010	Bond Future	8.50	Put		62.00000	17,000	3.37	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Call		3,291.00000	3,437,000	4.01	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		158.00000	91,000	4.01	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		1,996.00000	2,135,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		776.00000	702,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		2,108.00000	2,250,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		716.00000	645,000	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		1,888.00000	2,022,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		839.00000	761,000	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			8.47000	8.50300		5.00	0.00	0	1,710
R203	On	05/08/2010	Bond Future			8.54800	8.58300		5.75	0.00	0	1,607
R203	On	04/11/2010	Bond Future			8.58400	8.62000		6.00	0.00	0	0
Total R203 Future										0.00	0	3,317
R203	On	06/05/2010	Bond Future	9.00	Call		2,692.00000	2,812,000	5.20	0.00	0	0
R203	On	06/05/2010	Bond Future	9.00	Put		84.00000	28,000	5.20	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Call		3,760.00000	3,861,000	6.07	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		382.00000	302,000	6.07	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		4,022.00000	3,911,000	6.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		914.00000	622,000	6.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		4,196.00000	4,096,000	6.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		847.00000	565,000	6.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		3,852.00000	3,729,000	6.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		986.00000	682,000	6.00	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			8.55000	8.58300		5.50	0.00	0	1,552
R204	On	05/08/2010	Bond Future			8.62500	8.66000		6.75	0.00	0	0
R204	On	04/11/2010	Bond Future			8.65800	8.69400		6.75	0.00	0	0
Total R204 Future										0.00	0	1,552
R204	On	06/05/2010	Bond Future	9.00	Call		2,542.00000	2,657,000	5.72	0.00	0	200
R204	On	06/05/2010	Bond Future	9.00	Put		135.00000	56,000	5.72	0.00	0	0
R204	On	06/05/2010	Bond Future	9.50	Call		5,199.00000	5,388,000	5.98	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		6.00000	1,000	5.98	0.00	0	200
R204	On	06/05/2010	Bond Future	8.50	Put		1,105.00000	846,000	5.50	0.00	0	0
R204	On	06/05/2010	Bond Future	8.50	Call		616.00000	551,000	5.50	0.00	0	200
R204	On	05/08/2010	Bond Future	9.25	Call		3,816.00000	3,906,000	6.99	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		516.00000	406,000	6.99	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Call		4,234.00000	4,117,000	7.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		1,188.00000	870,000	7.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		4,419.00000	4,313,000	7.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		1,106.00000	798,000	7.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		4,053.00000	3,925,000	7.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		1,276.00000	947,000	7.00	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			7.99100	8.04600		2.75	0.00	0	0
R206	On	05/08/2010	Bond Future			8.09900	8.15900		3.00	0.00	0	0
R206	On	04/11/2010	Bond Future			8.11700	8.18100		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	06/05/2010	Bond Future	8.75	Call		2,165.00000	2,325,000	2.89	0.00	0	0
R206	On	06/05/2010	Bond Future	8.75	Put		12.00000	1,000	2.89	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Call		2,537.00000	2,642,000	3.14	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Put		132.00000	62,000	3.14	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		1,716.00000	1,537,000	3.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		852.00000	499,000	3.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		1,799.00000	1,628,000	3.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		801.00000	455,000	3.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		1,636.00000	1,448,000	3.00	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		907.00000	544,000	3.00	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			8.66900	8.68200		6.25	0.00	0	737
R207	On	05/08/2010	Bond Future			8.74400	8.75700		7.50	0.00	0	0
R207	On	04/11/2010	Bond Future			8.77600	8.78900		7.50	0.00	0	0
Total R207 Future										0.00	0	737
R207	On	06/05/2010	Bond Future	9.25	Call		3,421.00000	3,466,000	6.49	0.00	0	0
R207	On	06/05/2010	Bond Future	9.25	Put		58.00000	24,000	6.49	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Call		4,668.00000	4,664,000	7.90	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		395.00000	313,000	7.90	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Call		4,074.00000	3,865,000	8.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		1,439.00000	1,154,000	8.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		4,257.00000	4,056,000	8.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		1,342.00000	1,065,000	8.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		3,894.00000	3,679,000	8.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		1,540.00000	1,249,000	8.00	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			8.76700	8.77900		6.75	0.00	0	5,004
R208	On	05/08/2010	Bond Future			8.83600	8.84900		8.00	0.00	0	1,249
R208	On	04/11/2010	Bond Future			8.87100	8.88400		8.25	0.00	0	0
Total R208 Future										0.00	0	6,253
R208	On	06/05/2010	Bond Future	9.25	Call		3,004.00000	3,009,000	7.04	0.00	0	0
R208	On	06/05/2010	Bond Future	9.25	Put		117.00000	46,000	7.04	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Call		4,385.00000	4,380,000	8.45	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		500.00000	414,000	8.45	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		3,869.00000	3,425,000	8.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		1,689.00000	1,167,000	8.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		4,051.00000	3,619,000	8.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		1,579.00000	1,068,000	8.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		3,439.00000	3,236,000	8.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		1,553.00000	1,271,000	8.00	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			8.83900	8.84000		10.00	0.00	0	1,798
R209	On	05/08/2010	Bond Future			8.88700	8.88900		11.75	0.00	0	0
R209	On	04/11/2010	Bond Future			8.91200	8.91300		12.50	0.00	0	0
Total R209 Future										0.00	0	1,798
R209	On	06/05/2010	Bond Future	8.50	Call		256.00000	139,000	9.88	0.00	0	0
R209	On	06/05/2010	Bond Future	8.50	Put		3,031.00000	2,907,000	9.88	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Call		1,725.00000	1,586,000	11.61	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		2,829.00000	2,674,000	11.61	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		3,536.00000	3,307,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		2,862.00000	2,625,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		3,736.00000	3,509,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		2,680.00000	2,445,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		3,342.00000	3,112,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		3,054.00000	2,816,000	13.00	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			315.85000	315.53400		6.80	0.00	0	324
GOVI	On	05/08/2010	GOVI			321.34100	321.02500		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		64,831.00000	67,148,000	6.80	0.00	0	0
GOVI On 06/05/2010 GOVI	309.80	Put		7,491.00000	6,648,000	6.80	0.00	0	0
GOVI On 05/08/2010 GOVI	315.60	Call		81,167.00000	83,145,000	6.57	0.00	0	0
GOVI On 05/08/2010 GOVI	315.60	Put		26,917.00000	25,735,000	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			341.86500	341.50700			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			314.37300	314.08800			0.00	0	1,089
ALBI On 05/08/2010 Index Future			314.45100	314.17300			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			137.19700	137.03900			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			362.50000	362.50500			0.00	0	469
Total ILBI Future							0.00	0	469
Total For ILBI							0.00	0	469
OTH1 On 06/05/2010 Index Future			305.88200	305.74200			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			311.97700	311.67000			0.00	0	100
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							0.00	0	1,721
JIBAR On 21/04/2010 Jibar Future			6.66000	6.66000			0.00	0	0
JIBAR On 19/05/2010 Jibar Future			6.58000	6.58000			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	6.57000			0.00	0	0
JIBAR On 21/07/2010 Jibar Future			6.54000	6.54000			0.00	0	1,000
JIBAR On 18/08/2010 Jibar Future			6.54000	6.54000			0.00	0	1,000
JIBAR On 15/09/2010 Jibar Future			6.54000	6.54000			0.00	0	1,000
JIBAR On 15/12/2010 Jibar Future			6.66000	6.66000			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			6.91000	6.91000			0.00	0	5,000
JIBAR On 15/06/2011 Jibar Future			7.24000	7.24000			0.00	0	5,000
JIBAR On 21/09/2011 Jibar Future			7.56000	7.56000			0.00	0	3,500
JIBAR On 21/12/2011 Jibar Future			7.87000	7.87000			0.00	0	7,500
JIBAR On 20/03/2012 Jibar Future			7.95000	7.95000			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 :							0.00	0	72,699
R155 On 31/08/2011 Spot Bond			7.00500	6.94000			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			7.94500	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			8.80500	8.81000			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			7.95500	8.00000			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			8.44000	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			8.51000	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			7.95500	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			8.64000	8.65000			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			8.74000	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			8.82500	8.81500			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							0.00	0	64,989
Total Options							0.00	0	7,710
Grand Total:							0.00	0	72,699