



Interest Rates Daily MTM Report

Daily summary for: 05/03/2010

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	7.36600		4.50	0.00	0	0
Total R155 Future							0.00	0	0
R155 On 06/05/2010 Bond Future	7.50	Call		280.00000	279,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.50	Put		108.00000	107,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.55	Call		493.00000	490,000	2.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.55	Put		257.00000	254,000	2.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.45	Call		240.00000	239,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.45	Put		132.00000	131,000	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			8.20700	8.20800		4.50	0.00	0	6,883
R157 On 05/08/2010 Bond Future			8.26300	8.26400		4.50	0.00	0	0
R157 On 04/11/2010 Bond Future			8.29400	8.29500		4.75	0.00	0	0
Total R157 Future							0.00	0	6,883
R157 On 06/05/2010 Bond Future	8.50	Call		1,765.00000	1,762,000	4.34	0.00	0	0
R157 On 06/05/2010 Bond Future	8.50	Put		358.00000	351,000	4.34	0.00	0	0
R157 On 05/08/2010 Bond Future	8.75	Call		2,797.00000	2,796,000	4.34	0.00	0	0
R157 On 05/08/2010 Bond Future	8.75	Put		572.00000	566,000	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		2,002.00000	2,000,000	4.25	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		915.00000	908,000	4.25	0.00	0	500
R157	On	05/08/2010	Bond Future	9.00	Call		3,692.00000	3,693,000	4.43	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		342.00000	339,000	4.43	0.00	0	500
R157	On	05/08/2010	Bond Future	8.25	Put		1,416.00000	1,408,000	4.21	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		1,351.00000	1,348,000	4.21	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		2,477.00000	2,476,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		1,575.00000	1,569,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		2,603.00000	2,601,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		1,482.00000	1,475,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		2,356.00000	2,354,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		1,673.00000	1,666,000	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			9.03800	8.97700		10.00	0.00	0	19,296
R186	On	05/08/2010	Bond Future			9.08400	9.02200		10.75	0.00	0	0
R186	On	04/11/2010	Bond Future			9.11600	9.05100		11.00	0.00	0	0
Total R186 Future										0.00	0	19,296
R186	On	06/05/2010	Bond Future	9.00	Call		1,884.00000	1,585,000	9.16	0.00	0	0
R186	On	06/05/2010	Bond Future	9.00	Put		1,669.00000	1,939,000	9.16	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Call		4,083.00000	3,725,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		2,003.00000	2,216,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	8.75	Call		1,820.00000	1,605,000	9.79	0.00	0	1,300
R186	On	05/08/2010	Bond Future	8.75	Put		4,379.00000	4,736,000	9.79	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		7,264.00000	6,798,000	10.47	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		819.00000	924,000	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		9,039.00000	8,538,000	10.74	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		508.00000	579,000	10.74	0.00	0	3,000
R186	On	04/11/2010	Bond Future	9.25	Call		5,105.00000	4,756,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		3,306.00000	3,549,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		5,354.00000	4,995,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		3,110.00000	3,343,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		4,488.00000	4,149,000	10.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		3,137.00000	3,390,000	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			8.22600	8.21600		4.25	0.00	0	486
R201	On	05/08/2010	Bond Future			8.27700	8.26600		4.50	0.00	0	0
R201	On	04/11/2010	Bond Future			8.29400	8.28300		4.25	0.00	0	0
Total R201 Future										0.00	0	486
R201	On	06/05/2010	Bond Future	8.50	Call		1,372.00000	1,340,000	4.06	0.00	0	0
R201	On	06/05/2010	Bond Future	8.50	Put		293.00000	299,000	4.06	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Call		2,922.00000	2,886,000	4.42	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		293.00000	297,000	4.42	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		1,774.00000	1,749,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		1,026.00000	1,039,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		1,875.00000	1,849,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		955.00000	968,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		1,676.00000	1,651,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		1,100.00000	1,113,000	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			8.75500	8.74500		6.50	0.00	0	1,710
R203	On	05/08/2010	Bond Future			8.81100	8.80100		6.75	0.00	0	0
R203	On	04/11/2010	Bond Future			8.85100	8.84000		7.00	0.00	0	0
Total R203 Future										0.00	0	1,710
R203	On	06/05/2010	Bond Future	9.00	Call		1,813.00000	1,769,000	6.25	0.00	0	0
R203	On	06/05/2010	Bond Future	9.00	Put		486.00000	494,000	6.25	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Call		3,012.00000	2,971,000	6.38	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		755.00000	765,000	6.38	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		3,371.00000	3,332,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		1,363.00000	1,378,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		3,525.00000	3,485,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		1,275.00000	1,290,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		3,221.00000	3,182,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		1,455.00000	1,470,000	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			8.78400	8.77400		7.25	0.00	0	1,552
R204	On	05/08/2010	Bond Future			8.83800	8.82800		7.75	0.00	0	0
R204	On	04/11/2010	Bond Future			8.87200	8.86100		7.75	0.00	0	0
Total R204 Future										0.00	0	1,552
R204	On	06/05/2010	Bond Future	9.00	Call		1,862.00000	1,814,000	6.75	0.00	0	200
R204	On	06/05/2010	Bond Future	9.00	Put		567.00000	577,000	6.75	0.00	0	200
R204	On	06/05/2010	Bond Future	9.50	Call		4,175.00000	4,118,000	7.06	0.00	0	0
R204	On	06/05/2010	Bond Future	9.50	Put		94.00000	95,000	7.06	0.00	0	200
R204	On	06/05/2010	Bond Future	8.50	Put		2,070.00000	2,105,000	6.61	0.00	0	0
R204	On	06/05/2010	Bond Future	8.50	Call		469.00000	446,000	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		3,233.00000	3,188,000	7.41	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		888.00000	899,000	7.41	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Call		3,737.00000	3,693,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		1,619.00000	1,636,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		3,904.00000	3,859,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		1,519.00000	1,534,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		3,573.00000	3,530,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		1,724.00000	1,742,000	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			8.26800	8.25900		3.75	0.00	0	0
R206	On	05/08/2010	Bond Future			8.33600	8.32600		3.75	0.00	0	0
R206	On	04/11/2010	Bond Future			8.35900	8.34700		3.75	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	06/05/2010	Bond Future	8.75	Call		1,614.00000	1,587,000	3.56	0.00	0	0
R206	On	06/05/2010	Bond Future	8.75	Put		118.00000	119,000	3.56	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Call		2,180.00000	2,155,000	3.64	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Put		258.00000	262,000	3.64	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		1,522.00000	1,501,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		1,109.00000	1,120,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		1,596.00000	1,575,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		1,048.00000	1,060,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		1,450.00000	1,430,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		1,172.00000	1,184,000	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			8.95500	8.95600		8.25	0.00	0	737
R207	On	05/08/2010	Bond Future			9.01300	9.01300		8.50	0.00	0	0
R207	On	04/11/2010	Bond Future			9.04800	9.04800		8.75	0.00	0	0
Total R207 Future										0.00	0	737
R207	On	06/05/2010	Bond Future	9.25	Call		2,189.00000	2,186,000	7.50	0.00	0	0
R207	On	06/05/2010	Bond Future	9.25	Put		469.00000	460,000	7.50	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Call		3,617.00000	3,611,000	8.42	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		846.00000	840,000	8.42	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Call		3,276.00000	3,271,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		2,134.00000	2,129,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		3,434.00000	3,428,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		2,012.00000	2,006,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		3,123.00000	3,118,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		2,262.00000	2,257,000	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			8.98000	8.97100		9.00	0.00	0	5,004
R208	On	05/08/2010	Bond Future			9.03100	9.02100		9.25	0.00	0	0
R208	On	04/11/2010	Bond Future			9.06600	9.05600		9.75	0.00	0	0
Total R208 Future										0.00	0	5,004
R208	On	06/05/2010	Bond Future	9.25	Call		2,227.00000	2,179,000	8.50	0.00	0	0
R208	On	06/05/2010	Bond Future	9.25	Put		532.00000	540,000	8.50	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Call		3,715.00000	3,665,000	8.93	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		879.00000	890,000	8.93	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Call		3,383.00000	3,343,000	10.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		2,237.00000	2,256,000	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		3,546.00000	3,505,000	10.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		2,108.00000	2,126,000	10.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		2,949.00000	2,910,000	9.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		2,096.00000	2,117,000	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			8.96700	8.91700		13.00	0.00	0	1,798
R209	On	05/08/2010	Bond Future			9.00100	8.95000		13.50	0.00	0	0
R209	On	04/11/2010	Bond Future			9.02500	8.97100		14.50	0.00	0	0
Total R209 Future										0.00	0	1,798
R209	On	06/05/2010	Bond Future	8.50	Call		372.00000	297,000	11.90	0.00	0	0
R209	On	06/05/2010	Bond Future	8.50	Put		3,753.00000	4,067,000	11.90	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Call		1,733.00000	1,567,000	12.39	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		3,313.00000	3,541,000	12.39	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		3,474.00000	3,250,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		3,251.00000	3,442,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		3,664.00000	3,433,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		3,058.00000	3,242,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		3,290.00000	3,073,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		3,453.00000	3,651,000	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			311.57400	312.02800		6.80	0.00	0	324
GOVI	On	05/08/2010	GOVI			317.27100	317.73400		6.57	0.00	0	0
Total GOVI Future										0.00	0	324
GOVI	On	06/05/2010	GOVI	309.80	Call		47,316.00000	44,339,000	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		25,036.00000	26,599,000	6.80	0.00	0	0
GOVI	On 05/08/2010	GOVI	315.60	Call		65,217.00000	62,430,000	6.57	0.00	0	0
GOVI	On 05/08/2010	GOVI	315.60	Put		43,877.00000	45,720,000	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			336.42300	336.55400			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			310.06900	310.54100			0.00	0	1,265
ALBI	On 05/08/2010	Index Future			310.19900	310.67400			0.00	0	0
Total ALBI Future									0.00	0	1,265
Total For ALBI									0.00	0	1,265
CRD1	On 06/05/2010	Index Future			135.63200	135.66700			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			362.93900	362.86800			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			301.56700	302.10200			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			307.75500	308.20300			0.00	0	100
Total TRT1 Future									0.00	0	100
Total For TRT1									0.00	0	100
Total for Index									0.00	0	1,861
JIBAR	On 17/03/2010	Jibar Future			7.10000	7.12000			0.00	0	0
JIBAR	On 21/04/2010	Jibar Future			7.01000	7.04000			0.00	0	0
JIBAR	On 19/05/2010	Jibar Future			6.97000	6.99000			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			6.96000	6.98000			0.00	0	0
JIBAR On 21/07/2010 Jibar Future			6.95000	6.97000			0.00	0	0
JIBAR On 18/08/2010 Jibar Future			6.96000	6.98000			0.00	0	0
JIBAR On 15/09/2010 Jibar Future			6.99000	7.01000			0.00	0	0
JIBAR On 15/12/2010 Jibar Future			7.11000	7.13000			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			7.31000	7.33000			0.00	0	5,000
JIBAR On 15/06/2011 Jibar Future			7.55000	7.57000			0.00	0	5,000
JIBAR On 21/09/2011 Jibar Future			7.89000	7.94000			0.00	0	2,500
JIBAR On 21/12/2011 Jibar Future			8.19000	8.21000			0.00	0	7,500
Total Jibar Future							0.00	0	20,000
Total For JIBAR FUTURE							0.00	0	20,000
Total for Jibar							0.00	0	20,000
Total for Derivatives :							0.00	0	67,551
R155 On 31/08/2011 Spot Bond			7.34500	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			8.16500	8.15500			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			9.00000	8.94000			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			8.18500	8.17000			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			8.70500	8.70000			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	8.72500			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			8.21500	8.20000			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	8.91000			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			8.94000	8.93000			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			8.94500	8.88500			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	59,651
Total Options							0.00	0	7,900
Grand Total:							0.00	0	67,551