



Interest Rates Daily MTM Report

Daily summary for: 03/03/2010

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			7.37100	7.34100		4.50	0.00	0	0
Total R155 Future							0.00	0	0
R155 On 06/05/2010 Bond Future	7.50	Call		304.00000	277,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.50	Put		100.00000	111,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.55	Call		518.00000	491,000	2.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.55	Put		250.00000	261,000	2.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.45	Call		263.00000	238,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.45	Put		123.00000	137,000	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			8.21900	8.19100		4.50	0.00	0	6,883
R157 On 05/08/2010 Bond Future			8.27600	8.24500		4.50	0.00	0	0
R157 On 04/11/2010 Bond Future			8.30800	8.27400		4.75	0.00	0	0
Total R157 Future							0.00	0	6,883
R157 On 06/05/2010 Bond Future	8.50	Call		1,837.00000	1,731,000	4.34	0.00	0	0
R157 On 06/05/2010 Bond Future	8.50	Put		348.00000	378,000	4.34	0.00	0	0
R157 On 05/08/2010 Bond Future	8.75	Call		2,870.00000	2,759,000	4.34	0.00	0	0
R157 On 05/08/2010 Bond Future	8.75	Put		557.00000	589,000	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		2,066.00000	1,971,000	4.25	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		891.00000	939,000	4.25	0.00	0	500
R157	On	05/08/2010	Bond Future	9.00	Call		3,771.00000	3,649,000	4.43	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		333.00000	355,000	4.43	0.00	0	500
R157	On	05/08/2010	Bond Future	8.25	Put		1,381.00000	1,447,000	4.21	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		1,404.00000	1,327,000	4.21	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		2,540.00000	2,448,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		1,545.00000	1,603,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		2,666.00000	2,572,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		1,452.00000	1,508,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		2,416.00000	2,327,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		1,640.00000	1,701,000	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			8.97700	8.94900		10.00	0.00	0	19,296
R186	On	05/08/2010	Bond Future			9.02200	8.99200		10.75	0.00	0	0
R186	On	04/11/2010	Bond Future			9.05200	9.02100		11.00	0.00	0	0
Total R186 Future										0.00	0	19,296
R186	On	06/05/2010	Bond Future	9.00	Call		2,054.00000	1,898,000	9.16	0.00	0	0
R186	On	06/05/2010	Bond Future	9.00	Put		1,576.00000	1,683,000	9.16	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Call		4,276.00000	4,092,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		1,918.00000	2,012,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	8.75	Call		1,944.00000	1,829,000	9.79	0.00	0	1,300
R186	On	05/08/2010	Bond Future	8.75	Put		4,225.00000	4,388,000	9.79	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		7,504.00000	7,270,000	10.47	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		781.00000	825,000	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		9,294.00000	9,045,000	10.74	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		485.00000	514,000	10.74	0.00	0	3,000
R186	On	04/11/2010	Bond Future	9.25	Call		5,284.00000	5,108,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		3,210.00000	3,318,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		5,538.00000	5,357,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		3,019.00000	3,122,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		4,663.00000	4,491,000	10.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		3,037.00000	3,149,000	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			8.22700	8.20900		4.25	0.00	0	486
R201	On	05/08/2010	Bond Future			8.27800	8.25800		4.50	0.00	0	0
R201	On	04/11/2010	Bond Future			8.29600	8.27400		4.25	0.00	0	0
Total R201 Future										0.00	0	486
R201	On	06/05/2010	Bond Future	8.50	Call		1,401.00000	1,347,000	4.06	0.00	0	0
R201	On	06/05/2010	Bond Future	8.50	Put		295.00000	310,000	4.06	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Call		2,951.00000	2,889,000	4.42	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		292.00000	303,000	4.42	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		1,798.00000	1,750,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		1,019.00000	1,047,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		1,899.00000	1,850,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		948.00000	975,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		1,699.00000	1,653,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		1,091.00000	1,122,000	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			8.76700	8.73800		6.50	0.00	0	1,710
R203	On	05/08/2010	Bond Future			8.82400	8.79400		6.75	0.00	0	0
R203	On	04/11/2010	Bond Future			8.86400	8.83200		7.00	0.00	0	0
Total R203 Future										0.00	0	1,710
R203	On	06/05/2010	Bond Future	9.00	Call		1,853.00000	1,740,000	6.25	0.00	0	0
R203	On	06/05/2010	Bond Future	9.00	Put		489.00000	528,000	6.25	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Call		3,046.00000	2,933,000	6.38	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		753.00000	793,000	6.38	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		3,406.00000	3,299,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		1,358.00000	1,410,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		3,560.00000	3,451,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		1,271.00000	1,320,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		3,255.00000	3,150,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		1,449.00000	1,503,000	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			8.79600	8.76700		7.25	0.00	0	1,552
R204	On	05/08/2010	Bond Future			8.85000	8.82000		7.75	0.00	0	0
R204	On	04/11/2010	Bond Future			8.88400	8.85300		7.75	0.00	0	0
Total R204 Future										0.00	0	1,552
R204	On	06/05/2010	Bond Future	9.00	Call		1,905.00000	1,783,000	6.75	0.00	0	200
R204	On	06/05/2010	Bond Future	9.00	Put		569.00000	615,000	6.75	0.00	0	200
R204	On	06/05/2010	Bond Future	9.50	Call		4,219.00000	4,061,000	7.06	0.00	0	0
R204	On	06/05/2010	Bond Future	9.50	Put		98.00000	107,000	7.06	0.00	0	200
R204	On	06/05/2010	Bond Future	8.50	Put		2,056.00000	2,169,000	6.61	0.00	0	0
R204	On	06/05/2010	Bond Future	8.50	Call		496.00000	441,000	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		3,275.00000	3,151,000	7.41	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		885.00000	930,000	7.41	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Call		3,775.00000	3,660,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		1,613.00000	1,669,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		3,943.00000	3,826,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		1,513.00000	1,567,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		3,610.00000	3,499,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		1,717.00000	1,777,000	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			8.28100	8.25200		3.75	0.00	0	0
R206	On	05/08/2010	Bond Future			8.34900	8.31800		3.75	0.00	0	0
R206	On	04/11/2010	Bond Future			8.37300	8.33800		3.75	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	06/05/2010	Bond Future	8.75	Call		1,637.00000	1,560,000	3.56	0.00	0	0
R206	On	06/05/2010	Bond Future	8.75	Put		120.00000	132,000	3.56	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Call		2,203.00000	2,130,000	3.64	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Put		258.00000	275,000	3.64	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		1,541.00000	1,486,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		1,103.00000	1,143,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		1,616.00000	1,559,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		1,044.00000	1,082,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		1,468.00000	1,415,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		1,165.00000	1,207,000	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			8.97700	8.93900		8.25	0.00	0	737
R207	On	05/08/2010	Bond Future			9.03500	8.99500		8.50	0.00	0	0
R207	On	04/11/2010	Bond Future			9.07100	9.02900		8.75	0.00	0	0
Total R207 Future										0.00	0	737
R207	On	06/05/2010	Bond Future	9.25	Call		2,278.00000	2,106,000	7.50	0.00	0	0
R207	On	06/05/2010	Bond Future	9.25	Put		457.00000	510,000	7.50	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Call		3,703.00000	3,530,000	8.42	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		828.00000	887,000	8.42	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Call		3,351.00000	3,206,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		2,100.00000	2,195,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		3,509.00000	3,361,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		1,978.00000	2,070,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		3,196.00000	3,055,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		2,226.00000	2,325,000	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			8.99200	8.96300		9.00	0.00	0	5,004
R208	On	05/08/2010	Bond Future			9.04300	9.01300		9.25	0.00	0	0
R208	On	04/11/2010	Bond Future			9.07900	9.04800		9.75	0.00	0	0
Total R208 Future										0.00	0	5,004
R208	On	06/05/2010	Bond Future	9.25	Call		2,278.00000	2,143,000	8.50	0.00	0	0
R208	On	06/05/2010	Bond Future	9.25	Put		534.00000	577,000	8.50	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Call		3,761.00000	3,624,000	8.93	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		877.00000	921,000	8.93	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Call		3,422.00000	3,309,000	10.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		2,228.00000	2,300,000	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		3,585.00000	3,470,000	10.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		2,099.00000	2,169,000	10.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		2,986.00000	2,877,000	9.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		2,086.00000	2,161,000	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			8.90700	8.86800		13.00	0.00	0	1,798
R209	On	05/08/2010	Bond Future			8.94000	8.89900		13.50	0.00	0	0
R209	On	04/11/2010	Bond Future			8.96100	8.92000		14.50	0.00	0	0
Total R209 Future										0.00	0	1,798
R209	On	06/05/2010	Bond Future	8.50	Call		467.00000	395,000	11.90	0.00	0	0
R209	On	06/05/2010	Bond Future	8.50	Put		3,464.00000	3,698,000	11.90	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Call		1,918.00000	1,773,000	12.39	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		3,100.00000	3,275,000	12.39	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		3,703.00000	3,523,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		3,084.00000	3,222,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		3,900.00000	3,714,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		2,898.00000	3,031,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		3,511.00000	3,336,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		3,278.00000	3,421,000	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			311.83700	312.52900		6.80	0.00	0	324
GOVI	On	05/08/2010	GOVI			317.54000	318.24900		6.57	0.00	0	0
Total GOVI Future										0.00	0	324
GOVI	On	06/05/2010	GOVI	309.80	Call		50,932.00000	46,438,000	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		23,642.00000	26,068,000	6.80	0.00	0	0
GOVI	On 05/08/2010	GOVI	315.60	Call		68,539.00000	64,287,000	6.57	0.00	0	0
GOVI	On 05/08/2010	GOVI	315.60	Put		42,049.00000	44,887,000	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			336.14800	336.95100			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			310.36700	311.05700			0.00	0	1,265
ALBI	On 05/08/2010	Index Future			310.50100	311.19800			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			135.57200	135.73800			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			362.64500	363.11300			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			302.00800	302.68600			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			308.01600	308.69800			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			7.12000	7.14000			0.00	0	0
JIBAR	On 21/04/2010	Jibar Future			7.04000	7.04000			0.00	0	0
JIBAR	On 19/05/2010	Jibar Future			6.99000	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			6.98000	6.98000			0.00	0	0
JIBAR On 21/07/2010 Jibar Future			6.97000	6.97000			0.00	0	0
JIBAR On 18/08/2010 Jibar Future			6.98000	6.98000			0.00	0	0
JIBAR On 15/09/2010 Jibar Future			7.01000	7.01000			0.00	0	0
JIBAR On 15/12/2010 Jibar Future			7.12000	7.12000			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			7.33000	7.32000			0.00	0	5,000
JIBAR On 15/06/2011 Jibar Future			7.57000	7.56000			0.00	0	5,000
JIBAR On 21/09/2011 Jibar Future			7.94000	7.93000			0.00	0	2,500
JIBAR On 21/12/2011 Jibar Future			8.21000	8.18000			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			7.35000	7.32000			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	8.14000			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			8.94500	8.90500			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	8.16000			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	8.69000			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			8.74500	8.71500			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			8.22000	8.19000			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			8.93000	8.88500			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			8.95000	8.92000			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			8.88500	8.83500			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