



Interest Rates Daily MTM Report

Daily summary for: 08/03/2010

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			7.41100	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		279.00000	238,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.50	Put		107.00000	124,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.55	Call		490.00000	447,000	2.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.55	Put		254.00000	269,000	2.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.45	Call		239.00000	202,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.45	Put		131.00000	152,000	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			8.24800	8.20700		4.50	0.00	0	6,883
R157 On 05/08/2010 Bond Future			8.30700	8.26300		4.50	0.00	0	0
R157 On 04/11/2010 Bond Future			8.34100	8.29400		4.75	0.00	0	0
Total R157 Future							0.00	0	6,883
R157 On 06/05/2010 Bond Future	8.50	Call		1,762.00000	1,600,000	4.34	0.00	0	0
R157 On 06/05/2010 Bond Future	8.50	Put		351.00000	387,000	4.34	0.00	0	0
R157 On 05/08/2010 Bond Future	8.75	Call		2,796.00000	2,636,000	4.34	0.00	0	0
R157 On 05/08/2010 Bond Future	8.75	Put		566.00000	610,000	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		2,000.00000	1,861,000	4.25	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		908.00000	973,000	4.25	0.00	0	500
R157	On	05/08/2010	Bond Future	9.00	Call		3,693.00000	3,516,000	4.43	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		339.00000	366,000	4.43	0.00	0	500
R157	On	05/08/2010	Bond Future	8.25	Put		1,408.00000	1,500,000	4.21	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		1,348.00000	1,236,000	4.21	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		2,476.00000	2,345,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		1,569.00000	1,646,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		2,601.00000	2,467,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		1,475.00000	1,549,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		2,354.00000	2,227,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		1,666.00000	1,747,000	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			9.07800	9.03800		10.00	0.00	0	19,296
R186	On	05/08/2010	Bond Future			9.12600	9.08400		10.75	0.00	0	0
R186	On	04/11/2010	Bond Future			9.15900	9.11600		11.00	0.00	0	0
Total R186 Future										0.00	0	19,296
R186	On	06/05/2010	Bond Future	9.00	Call		1,585.00000	1,372,000	9.16	0.00	0	0
R186	On	06/05/2010	Bond Future	9.00	Put		1,939.00000	2,098,000	9.16	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Call		3,725.00000	3,472,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		2,216.00000	2,348,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	8.75	Call		1,605.00000	1,451,000	9.79	0.00	0	1,300
R186	On	05/08/2010	Bond Future	8.75	Put		4,736.00000	4,966,000	9.79	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		6,798.00000	6,473,000	10.47	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		924.00000	984,000	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		8,538.00000	8,191,000	10.74	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		579.00000	616,000	10.74	0.00	0	3,000
R186	On	04/11/2010	Bond Future	9.25	Call		4,756.00000	4,514,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		3,549.00000	3,697,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		4,995.00000	4,746,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		3,343.00000	3,484,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		4,149.00000	3,915,000	10.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		3,390.00000	3,546,000	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			8.26700	8.22600		4.25	0.00	0	486
R201	On	05/08/2010	Bond Future			8.32100	8.27700		4.50	0.00	0	0
R201	On	04/11/2010	Bond Future			8.34200	8.29400		4.25	0.00	0	0
Total R201 Future										0.00	0	486
R201	On	06/05/2010	Bond Future	8.50	Call		1,340.00000	1,214,000	4.06	0.00	0	0
R201	On	06/05/2010	Bond Future	8.50	Put		299.00000	330,000	4.06	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Call		2,886.00000	2,749,000	4.42	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		297.00000	320,000	4.42	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		1,749.00000	1,644,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		1,039.00000	1,100,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		1,849.00000	1,741,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		968.00000	1,026,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		1,651.00000	1,550,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		1,113.00000	1,178,000	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			8.78500	8.75500		6.50	0.00	0	1,710
R203	On	05/08/2010	Bond Future			8.84300	8.81100		6.75	0.00	0	0
R203	On	04/11/2010	Bond Future			8.88400	8.85100		7.00	0.00	0	0
Total R203 Future										0.00	0	1,710
R203	On	06/05/2010	Bond Future	9.00	Call		1,769.00000	1,639,000	6.25	0.00	0	0
R203	On	06/05/2010	Bond Future	9.00	Put		494.00000	522,000	6.25	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Call		2,971.00000	2,842,000	6.38	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		765.00000	799,000	6.38	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		3,332.00000	3,214,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		1,378.00000	1,424,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		3,485.00000	3,364,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		1,290.00000	1,332,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		3,182.00000	3,067,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		1,470.00000	1,519,000	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			8.82400	8.78400		7.25	0.00	0	1,552
R204	On	05/08/2010	Bond Future			8.88000	8.83800		7.75	0.00	0	0
R204	On	04/11/2010	Bond Future			8.91600	8.87200		7.75	0.00	0	0
Total R204 Future										0.00	0	1,552
R204	On	06/05/2010	Bond Future	9.00	Call		1,814.00000	1,636,000	6.75	0.00	0	200
R204	On	06/05/2010	Bond Future	9.00	Put		577.00000	629,000	6.75	0.00	0	200
R204	On	06/05/2010	Bond Future	9.50	Call		4,118.00000	3,895,000	7.06	0.00	0	0
R204	On	06/05/2010	Bond Future	9.50	Put		95.00000	103,000	7.06	0.00	0	200
R204	On	06/05/2010	Bond Future	8.50	Put		2,105.00000	2,255,000	6.61	0.00	0	0
R204	On	06/05/2010	Bond Future	8.50	Call		446.00000	366,000	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		3,188.00000	3,008,000	7.41	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		899.00000	956,000	7.41	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Call		3,693.00000	3,524,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		1,636.00000	1,709,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		3,859.00000	3,688,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		1,534.00000	1,606,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		3,530.00000	3,365,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		1,742.00000	1,819,000	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			8.30900	8.26800		3.75	0.00	0	0
R206	On	05/08/2010	Bond Future			8.38100	8.33600		3.75	0.00	0	0
R206	On	04/11/2010	Bond Future			8.40800	8.35900		3.75	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	06/05/2010	Bond Future	8.75	Call		1,587.00000	1,473,000	3.56	0.00	0	0
R206	On	06/05/2010	Bond Future	8.75	Put		119.00000	131,000	3.56	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Call		2,155.00000	2,046,000	3.64	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Put		262.00000	283,000	3.64	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		1,501.00000	1,421,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		1,120.00000	1,173,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		1,575.00000	1,493,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		1,060.00000	1,110,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		1,430.00000	1,352,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		1,184.00000	1,239,000	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			8.98500	8.95500		8.25	0.00	0	737
R207	On	05/08/2010	Bond Future			9.04400	9.01300		8.50	0.00	0	0
R207	On	04/11/2010	Bond Future			9.08000	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		2,186.00000	2,033,000	7.50	0.00	0	0
R207	On	06/05/2010	Bond Future	9.25	Put		460.00000	484,000	7.50	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Call		3,611.00000	3,465,000	8.42	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		840.00000	874,000	8.42	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Call		3,271.00000	3,150,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		2,129.00000	2,190,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		3,428.00000	3,304,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		2,006.00000	2,064,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		3,118.00000	2,999,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		2,257.00000	2,320,000	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			9.02000	8.98000		9.00	0.00	0	5,004
R208	On	05/08/2010	Bond Future			9.07300	9.03100		9.25	0.00	0	0
R208	On	04/11/2010	Bond Future			9.11000	9.06600		9.75	0.00	0	0
Total R208 Future										0.00	0	5,004
R208	On	06/05/2010	Bond Future	9.25	Call		2,179.00000	1,981,000	8.50	0.00	0	0
R208	On	06/05/2010	Bond Future	9.25	Put		540.00000	587,000	8.50	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Call		3,665.00000	3,468,000	8.93	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		890.00000	946,000	8.93	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Call		3,343.00000	3,176,000	10.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		2,256.00000	2,351,000	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	3,505.00000	3,334,000	10.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put	2,126.00000	2,217,000	10.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call	2,910.00000	2,749,000	9.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put	2,117.00000	2,217,000	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			9.00800	8.96700	13.00	0.00	0	1,798
R209	On	05/08/2010	Bond Future			9.04300	9.00100	13.50	0.00	0	0
R209	On	04/11/2010	Bond Future			9.06700	9.02500	14.50	0.00	0	0
Total R209 Future									0.00	0	1,798
R209	On	06/05/2010	Bond Future	8.50	Call	297.00000	230,000	11.90	0.00	0	0
R209	On	06/05/2010	Bond Future	8.50	Put	4,067.00000	4,317,000	11.90	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Call	1,567.00000	1,423,000	12.39	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put	3,541.00000	3,719,000	12.39	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call	3,250.00000	3,067,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put	3,442.00000	3,579,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call	3,433.00000	3,244,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put	3,242.00000	3,373,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call	3,073.00000	2,896,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put	3,651.00000	3,794,000	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			311.03300	311.57400	6.80	0.00	0	324
GOVI	On	05/08/2010	GOVI			316.71900	317.27100	6.57	0.00	0	0
Total GOVI Future									0.00	0	324
GOVI	On	06/05/2010	GOVI	309.80	Call	44,339.00000	40,392,000	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		26,599.00000	28,062,000	6.80	0.00	0	0
GOVI	On 05/08/2010	GOVI	315.60	Call		62,430.00000	58,869,000	6.57	0.00	0	0
GOVI	On 05/08/2010	GOVI	315.60	Put		45,720.00000	47,679,000	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			335.87600	336.42300			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			309.53400	310.06900			0.00	0	1,265
ALBI	On 05/08/2010	Index Future			309.66200	310.19900			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			135.54200	135.63200			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			364.51000	362.93900			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			301.03900	301.56700			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			307.22300	307.75500			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			7.04500	7.10000			0.00	2,500	2,500
JIBAR	On 21/04/2010	Jibar Future			7.01600	7.01000			0.00	0	0
JIBAR	On 19/05/2010	Jibar Future			7.00200	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			6.98700	6.96000			0.00	0	0
JIBAR On 21/07/2010 Jibar Future			6.97100	6.95000			0.00	0	0
JIBAR On 18/08/2010 Jibar Future			6.97100	6.96000			0.00	0	0
JIBAR On 15/09/2010 Jibar Future			6.98500	6.99000			0.00	0	0
JIBAR On 15/12/2010 Jibar Future			7.10000	7.11000			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			7.28700	7.31000			0.00	0	5,000
JIBAR On 15/06/2011 Jibar Future			7.55000	7.55000			0.00	0	5,000
JIBAR On 21/09/2011 Jibar Future			7.89600	7.89000			0.00	0	2,500
JIBAR On 21/12/2011 Jibar Future			8.19200	8.19000			0.00	0	7,500
Total Jibar Future							0.00	2,500	22,500
Total For JIBAR FUTURE							0.00	2,500	22,500
Total for Jibar							0.00	2,500	22,500
Total for Derivatives :							0.00	2,500	70,051
R155 On 31/08/2011 Spot Bond			7.39000	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			8.20000	8.16500			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			9.04000	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			8.22000	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			8.74000	8.70500			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			8.77500	8.74000			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			8.25000	8.21500			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			8.94500	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			8.97500	8.94000			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			8.98500	8.94500			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	2,500	62,151
Total Options							0.00	0	7,900
Grand Total:							0.00	2,500	70,051