



Interest Rates Daily MTM Report

Daily summary for: 10/03/2010

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			7.44600	7.46100		4.50	0.00	0	0
Total R155 Future							0.00	0	0
R155 On 06/05/2010 Bond Future	7.50	Call		200.00000	209,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.50	Put		150.00000	140,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.55	Call		407.00000	415,000	2.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.55	Put		293.00000	282,000	2.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.45	Call		167.00000	175,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.45	Put		181.00000	170,000	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			8.27600	8.29900		4.50	0.00	0	6,883
R157 On 05/08/2010 Bond Future			8.33600	8.36100		4.50	0.00	0	0
R157 On 04/11/2010 Bond Future			8.37300	8.39900		4.75	0.00	0	0
Total R157 Future							0.00	0	6,883
R157 On 06/05/2010 Bond Future	8.50	Call		1,421.00000	1,491,000	4.34	0.00	0	0
R157 On 06/05/2010 Bond Future	8.50	Put		455.00000	414,000	4.34	0.00	0	0
R157 On 05/08/2010 Bond Future	8.75	Call		2,454.00000	2,531,000	4.34	0.00	0	0
R157 On 05/08/2010 Bond Future	8.75	Put		677.00000	639,000	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		1,709.00000	1,772,000	4.25	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		1,070.00000	1,018,000	4.25	0.00	0	500
R157	On	05/08/2010	Bond Future	9.00	Call		3,311.00000	3,401,000	4.43	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		410.00000	384,000	4.43	0.00	0	500
R157	On	05/08/2010	Bond Future	8.25	Put		1,629.00000	1,562,000	4.21	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		1,116.00000	1,164,000	4.21	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		2,199.00000	2,258,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		1,755.00000	1,700,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		2,317.00000	2,377,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		1,655.00000	1,600,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		2,085.00000	2,142,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		1,861.00000	1,803,000	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			9.08600	9.10800		10.00	0.00	0	19,296
R186	On	05/08/2010	Bond Future			9.13400	9.15700		10.75	0.00	0	0
R186	On	04/11/2010	Bond Future			9.16800	9.19100		11.00	0.00	0	0
Total R186 Future										0.00	0	19,296
R186	On	06/05/2010	Bond Future	9.00	Call		1,239.00000	1,311,000	9.16	0.00	0	0
R186	On	06/05/2010	Bond Future	9.00	Put		2,242.00000	2,111,000	9.16	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Call		3,302.00000	3,411,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		2,460.00000	2,360,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	8.75	Call		1,353.00000	1,410,000	9.79	0.00	0	1,300
R186	On	05/08/2010	Bond Future	8.75	Put		5,151.00000	4,998,000	9.79	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		6,246.00000	6,401,000	10.47	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		1,040.00000	985,000	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		7,946.00000	8,117,000	10.74	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		654.00000	615,000	10.74	0.00	0	3,000
R186	On	04/11/2010	Bond Future	9.25	Call		4,348.00000	4,452,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		3,819.00000	3,716,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		4,576.00000	4,684,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		3,602.00000	3,503,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		3,756.00000	3,857,000	10.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		3,675.00000	3,569,000	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			8.29500	8.31800		4.25	0.00	0	486
R201	On	05/08/2010	Bond Future			8.35100	8.37600		4.50	0.00	0	0
R201	On	04/11/2010	Bond Future			8.37500	8.40100		4.25	0.00	0	0
Total R201 Future										0.00	0	486
R201	On	06/05/2010	Bond Future	8.50	Call		1,076.00000	1,129,000	4.06	0.00	0	0
R201	On	06/05/2010	Bond Future	8.50	Put		386.00000	352,000	4.06	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Call		2,587.00000	2,656,000	4.42	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		357.00000	335,000	4.42	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		1,528.00000	1,574,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		1,188.00000	1,144,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		1,621.00000	1,669,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		1,109.00000	1,067,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		1,438.00000	1,483,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		1,269.00000	1,225,000	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			8.78200	8.80500		6.50	0.00	0	1,710
R203	On	05/08/2010	Bond Future			8.84000	8.86400		6.75	0.00	0	0
R203	On	04/11/2010	Bond Future			8.88100	8.90600		7.00	0.00	0	0
Total R203 Future										0.00	0	1,710
R203	On	06/05/2010	Bond Future	9.00	Call		1,561.00000	1,635,000	6.25	0.00	0	0
R203	On	06/05/2010	Bond Future	9.00	Put		548.00000	502,000	6.25	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Call		2,763.00000	2,843,000	6.38	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		826.00000	784,000	6.38	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		3,140.00000	3,215,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		1,459.00000	1,410,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		3,289.00000	3,366,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		1,366.00000	1,320,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		2,995.00000	3,067,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		1,556.00000	1,504,000	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			8.84200	8.85400		7.25	0.00	0	1,552
R204	On	05/08/2010	Bond Future			8.89900	8.91200		7.75	0.00	0	0
R204	On	04/11/2010	Bond Future			8.93600	8.94900		7.75	0.00	0	0
Total R204 Future										0.00	0	1,552
R204	On	06/05/2010	Bond Future	9.00	Call		1,517.00000	1,552,000	6.75	0.00	0	200
R204	On	06/05/2010	Bond Future	9.00	Put		683.00000	649,000	6.75	0.00	0	200
R204	On	06/05/2010	Bond Future	9.50	Call		3,733.00000	3,793,000	7.06	0.00	0	0
R204	On	06/05/2010	Bond Future	9.50	Put		113.00000	104,000	7.06	0.00	0	200
R204	On	06/05/2010	Bond Future	8.50	Put		2,381.00000	2,321,000	6.61	0.00	0	0
R204	On	06/05/2010	Bond Future	8.50	Call		319.00000	328,000	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		2,881.00000	2,925,000	7.41	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		1,009.00000	980,000	7.41	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Call		3,407.00000	3,446,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		1,774.00000	1,741,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		3,567.00000	3,607,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		1,666.00000	1,635,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		3,251.00000	3,288,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		1,887.00000	1,852,000	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			8.34700	8.36100		3.75	0.00	0	0
R206	On	05/08/2010	Bond Future			8.42200	8.43700		3.75	0.00	0	0
R206	On	04/11/2010	Bond Future			8.45400	8.46900		3.75	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	06/05/2010	Bond Future	8.75	Call		1,340.00000	1,371,000	3.56	0.00	0	0
R206	On	06/05/2010	Bond Future	8.75	Put		157.00000	146,000	3.56	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Call		1,919.00000	1,950,000	3.64	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Put		317.00000	305,000	3.64	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		1,332.00000	1,350,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		1,248.00000	1,226,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		1,401.00000	1,420,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		1,183.00000	1,161,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		1,265.00000	1,283,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		1,316.00000	1,294,000	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			9.01300	9.03600		8.25	0.00	0	737
R207	On	05/08/2010	Bond Future			9.07300	9.09600		8.50	0.00	0	0
R207	On	04/11/2010	Bond Future			9.11100	9.13500		8.75	0.00	0	0
Total R207 Future										0.00	0	737
R207	On	06/05/2010	Bond Future	9.25	Call		1,814.00000	1,900,000	7.50	0.00	0	0
R207	On	06/05/2010	Bond Future	9.25	Put		566.00000	517,000	7.50	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Call		3,248.00000	3,335,000	8.42	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		958.00000	912,000	8.42	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Call		2,968.00000	3,039,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		2,320.00000	2,255,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		3,118.00000	3,190,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		2,190.00000	2,126,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		2,823.00000	2,892,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		2,456.00000	2,389,000	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			9.03800	9.07100		9.00	0.00	0	5,004
R208	On	05/08/2010	Bond Future			9.09100	9.12500		9.25	0.00	0	0
R208	On	04/11/2010	Bond Future			9.12900	9.16400		9.75	0.00	0	0
Total R208 Future										0.00	0	5,004
R208	On	06/05/2010	Bond Future	9.25	Call		1,762.00000	1,887,000	8.50	0.00	0	0
R208	On	06/05/2010	Bond Future	9.25	Put		680.00000	603,000	8.50	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Call		3,244.00000	3,380,000	8.93	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		1,035.00000	967,000	8.93	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Call		2,994.00000	3,102,000	10.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		2,488.00000	2,389,000	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		3,146.00000	3,258,000	10.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		2,348.00000	2,253,000	10.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		2,572.00000	2,677,000	9.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		2,360.00000	2,258,000	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			9.01600	9.03800		13.00	0.00	0	1,798
R209	On	05/08/2010	Bond Future			9.05100	9.07400		13.50	0.00	0	0
R209	On	04/11/2010	Bond Future			9.07600	9.09900		14.50	0.00	0	0
Total R209 Future										0.00	0	1,798
R209	On	06/05/2010	Bond Future	8.50	Call		195.00000	209,000	11.90	0.00	0	0
R209	On	06/05/2010	Bond Future	8.50	Put		4,512.00000	4,357,000	11.90	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Call		1,331.00000	1,386,000	12.39	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		3,863.00000	3,743,000	12.39	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		2,941.00000	3,020,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		3,695.00000	3,600,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		3,114.00000	3,195,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		3,486.00000	3,393,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		2,774.00000	2,850,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		3,914.00000	3,816,000	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			310.60600	310.35100		6.80	0.00	0	324
GOVI	On	05/08/2010	GOVI			316.28000	316.02400		6.57	0.00	0	0
Total GOVI Future										0.00	0	324
GOVI	On	06/05/2010	GOVI	309.80	Call		36,372.00000	37,454,000	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		30,862.00000	29,394,000	6.80	0.00	0	0
GOVI	On 05/08/2010	GOVI	315.60	Call		54,998.00000	56,165,000	6.57	0.00	0	0
GOVI	On 05/08/2010	GOVI	315.60	Put		50,758.00000	49,365,000	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			335.39300	335.02400			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			309.13100	308.87800			0.00	0	1,265
ALBI	On 05/08/2010	Index Future			309.25000	309.00400			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			135.40400	135.36000			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			364.68500	364.49800			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			300.74800	300.51100			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			306.80600	306.55600			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	7.04500			0.00	0	2,500
JIBAR	On 21/04/2010	Jibar Future			7.01400	7.01200			0.00	0	0
JIBAR	On 19/05/2010	Jibar Future			7.00000	6.99700			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	6.98400			0.00	0	0
JIBAR On 21/07/2010 Jibar Future			6.97800	6.97100			0.00	0	0
JIBAR On 18/08/2010 Jibar Future			6.98100	6.97100			0.00	0	0
JIBAR On 15/09/2010 Jibar Future			6.99400	7.07000			0.00	0	0
JIBAR On 15/12/2010 Jibar Future			7.11800	7.10400			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			7.29900	7.29100			0.00	0	5,000
JIBAR On 15/06/2011 Jibar Future			7.55700	7.55400			0.00	0	5,000
JIBAR On 21/09/2011 Jibar Future			7.89200	7.89900			0.00	0	2,500
JIBAR On 21/12/2011 Jibar Future			8.18700	8.19200			0.00	0	7,500
Total Jibar Future							0.00	0	22,500
Total For JIBAR FUTURE							0.00	0	22,500
Total for Jibar							0.00	0	22,500
Total for Derivatives :							0.00	0	70,051
R155 On 31/08/2011 Spot Bond			7.42500	7.44000			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			8.23500	8.25000			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			9.06000	9.07000			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			8.25500	8.27000			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	8.76500			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			8.80500	8.82000			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			8.28500	8.30000			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			8.96500	8.99000			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			9.00000	9.03000			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			9.00000	9.01000			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	62,151
Total Options							0.00	0	7,900
Grand Total:							0.00	0	70,051