



Interest Rates Daily MTM Report

Daily summary for: 12/03/2010

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			7.38100	7.44600		4.50	0.00	0	0
Total R155 Future							0.00	0	0
R155 On 06/05/2010 Bond Future	7.50	Call		208.00000	257,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.50	Put		139.00000	104,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.55	Call		412.00000	458,000	2.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.55	Put		279.00000	241,000	2.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.45	Call		173.00000	217,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.45	Put		168.00000	128,000	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			8.23200	8.29600		4.50	0.00	0	6,883
R157 On 05/08/2010 Bond Future			8.29100	8.35800		4.50	0.00	0	0
R157 On 04/11/2010 Bond Future			8.32400	8.39600		4.75	0.00	0	0
Total R157 Future							0.00	0	6,883
R157 On 06/05/2010 Bond Future	8.50	Call		1,418.00000	1,631,000	4.34	0.00	0	0
R157 On 06/05/2010 Bond Future	8.50	Put		438.00000	341,000	4.34	0.00	0	0
R157 On 05/08/2010 Bond Future	8.75	Call		2,456.00000	2,674,000	4.34	0.00	0	0
R157 On 05/08/2010 Bond Future	8.75	Put		665.00000	574,000	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		1,708.00000	1,889,000	4.25	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		1,055.00000	927,000	4.25	0.00	0	500
R157	On	05/08/2010	Bond Future	9.00	Call		3,316.00000	3,564,000	4.43	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		401.00000	340,000	4.43	0.00	0	500
R157	On	05/08/2010	Bond Future	8.25	Put		1,613.00000	1,443,000	4.21	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		1,114.00000	1,253,000	4.21	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		2,198.00000	2,371,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		1,741.00000	1,597,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		2,316.00000	2,495,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		1,640.00000	1,502,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		2,084.00000	2,252,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		1,847.00000	1,697,000	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			9.04300	9.10500		10.00	0.00	0	19,296
R186	On	05/08/2010	Bond Future			9.09100	9.15500		10.75	0.00	0	0
R186	On	04/11/2010	Bond Future			9.12300	9.18900		11.00	0.00	0	0
Total R186 Future										0.00	0	19,296
R186	On	06/05/2010	Bond Future	9.00	Call		1,222.00000	1,461,000	9.16	0.00	0	0
R186	On	06/05/2010	Bond Future	9.00	Put		2,197.00000	1,862,000	9.16	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Call		3,293.00000	3,621,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		2,433.00000	2,176,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	8.75	Call		1,342.00000	1,522,000	9.79	0.00	0	1,300
R186	On	05/08/2010	Bond Future	8.75	Put		5,122.00000	4,717,000	9.79	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		6,245.00000	6,696,000	10.47	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		1,020.00000	886,000	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		7,949.00000	8,442,000	10.74	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		639.00000	547,000	10.74	0.00	0	3,000
R186	On	04/11/2010	Bond Future	9.25	Call		4,341.00000	4,661,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		3,794.00000	3,518,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		4,569.00000	4,899,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		3,577.00000	3,311,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		3,750.00000	4,060,000	10.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		3,651.00000	3,365,000	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			8.24100	8.29400		4.25	0.00	0	486
R201	On	05/08/2010	Bond Future			8.29400	8.35000		4.50	0.00	0	0
R201	On	04/11/2010	Bond Future			8.31400	8.37400		4.25	0.00	0	0
Total R201 Future										0.00	0	486
R201	On	06/05/2010	Bond Future	8.50	Call		1,127.00000	1,264,000	4.06	0.00	0	0
R201	On	06/05/2010	Bond Future	8.50	Put		346.00000	280,000	4.06	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Call		2,656.00000	2,818,000	4.42	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		332.00000	290,000	4.42	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		1,573.00000	1,689,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		1,139.00000	1,048,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		1,669.00000	1,788,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		1,064.00000	976,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		1,482.00000	1,593,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		1,220.00000	1,124,000	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			8.74900	8.80200		6.50	0.00	0	1,710
R203	On	05/08/2010	Bond Future			8.80600	8.86100		6.75	0.00	0	0
R203	On	04/11/2010	Bond Future			8.84600	8.90300		7.00	0.00	0	0
Total R203 Future										0.00	0	1,710
R203	On	06/05/2010	Bond Future	9.00	Call		1,556.00000	1,741,000	6.25	0.00	0	0
R203	On	06/05/2010	Bond Future	9.00	Put		528.00000	435,000	6.25	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Call		2,763.00000	2,956,000	6.38	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		811.00000	724,000	6.38	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		3,141.00000	3,318,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		1,445.00000	1,339,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		3,290.00000	3,472,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		1,352.00000	1,252,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		2,995.00000	3,167,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		1,541.00000	1,431,000	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			8.81000	8.86200		7.25	0.00	0	1,552
R204	On	05/08/2010	Bond Future			8.86500	8.91900		7.75	0.00	0	0
R204	On	04/11/2010	Bond Future			8.90100	8.95700		7.75	0.00	0	0
Total R204 Future										0.00	0	1,552
R204	On	06/05/2010	Bond Future	9.00	Call		1,471.00000	1,656,000	6.75	0.00	0	200
R204	On	06/05/2010	Bond Future	9.00	Put		683.00000	569,000	6.75	0.00	0	200
R204	On	06/05/2010	Bond Future	9.50	Call		3,684.00000	3,956,000	7.06	0.00	0	0
R204	On	06/05/2010	Bond Future	9.50	Put		110.00000	83,000	7.06	0.00	0	200
R204	On	06/05/2010	Bond Future	8.50	Put		2,404.00000	2,166,000	6.61	0.00	0	0
R204	On	06/05/2010	Bond Future	8.50	Call		296.00000	357,000	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		2,844.00000	3,045,000	7.41	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		1,011.00000	909,000	7.41	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Call		3,370.00000	3,556,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		1,781.00000	1,659,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		3,530.00000	3,721,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		1,673.00000	1,556,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		3,214.00000	3,395,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		1,893.00000	1,767,000	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			8.28200	8.34600		3.75	0.00	0	0
R206	On	05/08/2010	Bond Future			8.35200	8.42100		3.75	0.00	0	0
R206	On	04/11/2010	Bond Future			8.37800	8.45300		3.75	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	06/05/2010	Bond Future	8.75	Call		1,370.00000	1,531,000	3.56	0.00	0	0
R206	On	06/05/2010	Bond Future	8.75	Put		141.00000	106,000	3.56	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Call		1,949.00000	2,103,000	3.64	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Put		301.00000	256,000	3.64	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		1,349.00000	1,455,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		1,222.00000	1,126,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		1,419.00000	1,528,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		1,158.00000	1,064,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		1,281.00000	1,384,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		1,289.00000	1,190,000	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			8.94000	9.02300		8.25	0.00	0	737
R207	On	05/08/2010	Bond Future			8.99700	9.08300		8.50	0.00	0	0
R207	On	04/11/2010	Bond Future			9.03200	9.12100		8.75	0.00	0	0
Total R207 Future										0.00	0	737
R207	On	06/05/2010	Bond Future	9.25	Call		1,850.00000	2,200,000	7.50	0.00	0	0
R207	On	06/05/2010	Bond Future	9.25	Put		526.00000	385,000	7.50	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Call		3,289.00000	3,642,000	8.42	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		924.00000	778,000	8.42	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Call		3,002.00000	3,287,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		2,275.00000	2,053,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		3,152.00000	3,446,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		2,145.00000	1,932,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		2,855.00000	3,132,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		2,409.00000	2,179,000	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			8.97500	9.04800		9.00	0.00	0	5,004
R208	On	05/08/2010	Bond Future			9.02600	9.10100		9.25	0.00	0	0
R208	On	04/11/2010	Bond Future			9.06200	9.13900		9.75	0.00	0	0
Total R208 Future										0.00	0	5,004
R208	On	06/05/2010	Bond Future	9.25	Call		1,837.00000	2,143,000	8.50	0.00	0	0
R208	On	06/05/2010	Bond Future	9.25	Put		615.00000	473,000	8.50	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Call		3,332.00000	3,649,000	8.93	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		979.00000	843,000	8.93	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Call		3,063.00000	3,317,000	10.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		2,410.00000	2,207,000	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	3,218.00000	3,480,000	10.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put	2,273.00000	2,077,000	10.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call	2,640.00000	2,888,000	9.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put	2,280.00000	2,071,000	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			8.97400	9.03600	13.00	0.00	0	1,798
R209	On	05/08/2010	Bond Future			9.00900	9.07200	13.50	0.00	0	0
R209	On	04/11/2010	Bond Future			9.03200	9.09700	14.50	0.00	0	0
Total R209 Future									0.00	0	1,798
R209	On	06/05/2010	Bond Future	8.50	Call	185.00000	239,000	11.90	0.00	0	0
R209	On	06/05/2010	Bond Future	8.50	Put	4,487.00000	4,063,000	11.90	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Call	1,322.00000	1,490,000	12.39	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put	3,839.00000	3,525,000	12.39	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call	2,935.00000	3,174,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put	3,674.00000	3,419,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call	3,108.00000	3,356,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put	3,465.00000	3,219,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call	2,768.00000	2,998,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put	3,893.00000	3,629,000	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			311.47300	310.32600	6.80	0.00	0	324
GOVI	On	05/08/2010	GOVI			317.16100	315.99300	6.57	0.00	0	0
Total GOVI Future									0.00	0	324
GOVI	On	06/05/2010	GOVI	309.80	Call	35,657.00000	41,769,000	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		30,397.00000	25,039,000	6.80	0.00	0	0
GOVI	On 05/08/2010	GOVI	315.60	Call		54,481.00000	60,585,000	6.57	0.00	0	0
GOVI	On 05/08/2010	GOVI	315.60	Put		50,551.00000	44,975,000	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			336.70600	335.19900			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			310.01500	308.88000			182,908,850.00	59	1,315
ALBI	On 05/08/2010	Index Future			310.13000	308.99700			0.00	0	0
Total ALBI Future									182,908,850.00	59	1,315
Total For ALBI									182,908,850.00	59	1,315
CRD1	On 06/05/2010	Index Future			135.62300	135.35800			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			363.10400	364.79900			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			301.71400	300.64300			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			307.66300	306.53600			0.00	0	100
Total TRT1 Future									0.00	0	100
Total For TRT1									0.00	0	100
Total for Index									182,908,850.00	59	1,911
JIBAR	On 17/03/2010	Jibar Future			7.06000	7.04500			0.00	5,000	7,500
JIBAR	On 21/04/2010	Jibar Future			6.98500	7.01900			0.00	0	0
JIBAR	On 19/05/2010	Jibar Future			6.97000	7.00800			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	6.99600			0.00	0	0
JIBAR On 21/07/2010 Jibar Future			6.96000	6.99700			0.00	0	0
JIBAR On 18/08/2010 Jibar Future			6.96000	7.00100			0.00	0	0
JIBAR On 15/09/2010 Jibar Future			6.97000	7.00800			0.00	0	0
JIBAR On 15/12/2010 Jibar Future			7.10000	7.13000			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			7.28000	7.30300			0.00	0	5,000
JIBAR On 15/06/2011 Jibar Future			7.53000	7.56200			0.00	0	5,000
JIBAR On 21/09/2011 Jibar Future			7.86000	7.90200			0.00	0	2,500
JIBAR On 21/12/2011 Jibar Future			8.16000	8.19700			0.00	0	7,500
Total Jibar Future							0.00	5,000	27,500
Total For JIBAR FUTURE							0.00	5,000	27,500
Total for Jibar							0.00	5,000	27,500
Total for Derivatives :							182,908,850.00	5,059	75,101
R155 On 31/08/2011 Spot Bond			7.36000	7.42500			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			8.18000	8.24500			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	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			8.18500	8.25000			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			8.69500	8.76000			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			8.76000	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			8.22000	8.28500			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			8.89000	8.97500			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			8.93500	9.01000			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			8.94000	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							182,908,850.00	5,059	67,201
Total Options							0.00	0	7,900
Grand Total:							182,908,850.00	5,059	75,101