



Interest Rates Daily MTM Report

Daily summary for: 25/02/2010

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			7.40100	7.43100			0.00	0	0
Total R155 Future							0.00	0	0
R155 On 06/05/2010 Bond Future	7.50	Call		89.00000	127,000		0.00	0	0
R155 On 06/05/2010 Bond Future	7.50	Put		0.00000	0,000		0.00	0	0
R155 On 06/05/2010 Bond Future	7.55	Call		153.00000	191,000		0.00	0	0
R155 On 06/05/2010 Bond Future	7.55	Put		0.00000	0,000		0.00	0	0
R155 On 06/05/2010 Bond Future	7.45	Call		24.00000	63,000		0.00	0	0
R155 On 06/05/2010 Bond Future	7.45	Put		0.00000	0,000		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			8.28800	8.32100		4.50	0.00	0	6,743
R157 On 05/08/2010 Bond Future			8.34900	8.38300		4.50	0.00	0	0
R157 On 04/11/2010 Bond Future			8.38400	8.42100		4.75	0.00	0	0
Total R157 Future							0.00	0	6,743
R157 On 06/05/2010 Bond Future	8.50	Call		1,468.00000	1,566,000	4.50	0.00	0	0
R157 On 06/05/2010 Bond Future	8.50	Put		608.00000	547,000	4.50	0.00	0	0
R157 On 05/08/2010 Bond Future	8.75	Call		2,512.00000	2,615,000	4.59	0.00	0	0
R157 On 05/08/2010 Bond Future	8.75	Put		837.00000	783,000	4.59	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		1,791.00000	1,876,000	4.50	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		1,254.00000	1,182,000	4.50	0.00	0	500
R157	On	05/08/2010	Bond Future	9.00	Call		3,339.00000	3,456,000	4.68	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		539.00000	499,000	4.68	0.00	0	500
R157	On	05/08/2010	Bond Future	8.25	Put		1,827.00000	1,736,000	4.46	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		1,212.00000	1,278,000	4.46	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		2,200.00000	2,284,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		1,853.00000	1,774,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		2,315.00000	2,402,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		1,749.00000	1,674,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		2,088.00000	2,169,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		1,961.00000	1,879,000	5.00	0.00	0	0
Total R157 Option										0.00	0	1,500
Total For R157										0.00	0	8,243
R186	On	06/05/2010	Bond Future			9.11400	9.14600		10.00	0.00	0	19,296
R186	On	05/08/2010	Bond Future			9.16300	9.19600		10.75	0.00	0	0
R186	On	04/11/2010	Bond Future			9.19700	9.23000		11.00	0.00	0	0
Total R186 Future										0.00	0	19,296
R186	On	06/05/2010	Bond Future	9.00	Call		1,418.00000	1,526,000	9.90	0.00	0	0
R186	On	06/05/2010	Bond Future	9.00	Put		2,771.00000	2,584,000	9.90	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Call		3,452.00000	3,606,000	10.75	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		2,965.00000	2,819,000	10.75	0.00	0	0
R186	On	05/08/2010	Bond Future	8.75	Call		1,540.00000	1,627,000	10.51	0.00	0	1,300
R186	On	05/08/2010	Bond Future	8.75	Put		5,692.00000	5,479,000	10.51	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		6,261.00000	6,475,000	11.23	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		1,409.00000	1,323,000	11.23	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		7,883.00000	8,119,000	11.49	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		945.00000	882,000	11.49	0.00	0	3,000
R186	On	04/11/2010	Bond Future	9.25	Call		4,271.00000	4,420,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		4,092.00000	3,945,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		4,492.00000	4,646,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		3,868.00000	3,726,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		4,056.00000	4,200,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		4,325.00000	4,173,000	11.00	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			8.30600	8.33800		4.25	0.00	0	486
R201	On	05/08/2010	Bond Future			8.36100	8.39600		4.50	0.00	0	0
R201	On	04/11/2010	Bond Future			8.38400	8.42100		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	1,200,000	4.25	0.00	0	0
R201	On	06/05/2010	Bond Future	8.50	Put		513.00000	464,000	4.25	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Call		2,623.00000	2,716,000	4.68	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		466.00000	432,000	4.68	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		1,526.00000	1,593,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		1,254.00000	1,194,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		1,618.00000	1,687,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		1,175.00000	1,117,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		1,438.00000	1,502,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		1,338.00000	1,275,000	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			8.85500	8.89800		6.50	0.00	0	1,710
R203	On	05/08/2010	Bond Future			8.91600	8.96000		6.75	0.00	0	0
R203	On	04/11/2010	Bond Future			8.95900	9.00600		7.00	0.00	0	0
Total R203 Future										0.00	0	1,710
R203	On	06/05/2010	Bond Future	9.00	Call		1,400.00000	1,525,000	6.50	0.00	0	0
R203	On	06/05/2010	Bond Future	9.00	Put		872.00000	773,000	6.50	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Call		2,628.00000	2,766,000	6.89	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		1,178.00000	1,093,000	6.89	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		2,895.00000	3,030,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		1,706.00000	1,610,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		3,035.00000	3,174,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		1,605.00000	1,513,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		2,759.00000	2,890,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		1,812.00000	1,712,000	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			8.89300	8.92500		7.25	0.00	0	1,552
R204	On	05/08/2010	Bond Future			8.95100	8.98400		7.75	0.00	0	0
R204	On	04/11/2010	Bond Future			8.99000	9.02400		7.75	0.00	0	0
Total R204 Future										0.00	0	1,552
R204	On	06/05/2010	Bond Future	9.00	Call		1,468.00000	1,564,000	7.25	0.00	0	200
R204	On	06/05/2010	Bond Future	9.00	Put		1,041.00000	954,000	7.25	0.00	0	200
R204	On	06/05/2010	Bond Future	9.50	Call		3,478.00000	3,629,000	7.56	0.00	0	0
R204	On	06/05/2010	Bond Future	9.50	Put		265.00000	233,000	7.56	0.00	0	200
R204	On	06/05/2010	Bond Future	8.50	Put		2,843.00000	2,694,000	7.10	0.00	0	0
R204	On	06/05/2010	Bond Future	8.50	Call		374.00000	408,000	7.10	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		2,792.00000	2,903,000	7.84	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		1,323.00000	1,249,000	7.84	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Call		3,225.00000	3,331,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		2,002.00000	1,922,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		3,378.00000	3,486,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		1,887.00000	1,810,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		3,076.00000	3,179,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		2,122.00000	2,039,000	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			8.36100	8.39400		3.75	0.00	0	0
R206	On	05/08/2010	Bond Future			8.43600	8.47100		3.75	0.00	0	0
R206	On	04/11/2010	Bond Future			8.46600	8.50500		3.75	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	06/05/2010	Bond Future	8.75	Call		1,342.00000	1,414,000	3.82	0.00	0	0
R206	On	06/05/2010	Bond Future	8.75	Put		260.00000	231,000	3.82	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Call		1,931.00000	2,003,000	3.90	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Put		427.00000	398,000	3.90	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		1,317.00000	1,368,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		1,330.00000	1,276,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		1,384.00000	1,437,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		1,263.00000	1,211,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		1,252.00000	1,301,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		1,400.00000	1,344,000	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			9.07500	9.11700		8.25	0.00	0	737
R207	On	05/08/2010	Bond Future			9.13600	9.18000		8.50	0.00	0	0
R207	On	04/11/2010	Bond Future			9.17600	9.22100		8.75	0.00	0	0
Total R207 Future										0.00	0	737
R207	On	06/05/2010	Bond Future	9.25	Call		1,730.00000	1,872,000	8.25	0.00	0	0
R207	On	06/05/2010	Bond Future	9.25	Put		957.00000	853,000	8.25	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Call		3,054.00000	3,215,000	8.69	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		1,246.00000	1,155,000	8.69	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Call		2,777.00000	2,907,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		2,614.00000	2,491,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		2,918.00000	3,052,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		2,475.00000	2,356,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		2,640.00000	2,766,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		2,758.00000	2,631,000	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			9.10900	9.13000		9.00	0.00	0	5,004
R208	On	05/08/2010	Bond Future			9.16400	9.18600		9.25	0.00	0	0
R208	On	04/11/2010	Bond Future			9.20400	9.22600		9.75	0.00	0	0
Total R208 Future										0.00	0	5,004
R208	On	06/05/2010	Bond Future	9.25	Call		1,726.00000	1,793,000	9.00	0.00	0	0
R208	On	06/05/2010	Bond Future	9.25	Put		1,003.00000	942,000	9.00	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Call		3,187.00000	3,266,000	9.45	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		1,342.00000	1,290,000	9.45	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Call		2,871.00000	2,934,000	10.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		2,730.00000	2,664,000	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		3,017.00000	3,082,000	10.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		2,584.00000	2,520,000	10.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		2,729.00000	2,790,000	10.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		2,882.00000	2,814,000	10.00	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			9.07300	9.10400		13.00	0.00	0	1,798
R209	On	05/08/2010	Bond Future			9.11000	9.14200		13.50	0.00	0	0
R209	On	04/11/2010	Bond Future			9.13500	9.16800		14.50	0.00	0	0
Total R209 Future										0.00	0	1,798
R209	On	06/05/2010	Bond Future	8.50	Call		257.00000	283,000	12.65	0.00	0	0
R209	On	06/05/2010	Bond Future	8.50	Put		5,076.00000	4,867,000	12.65	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Call		1,413.00000	1,489,000	13.31	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		4,458.00000	4,293,000	13.31	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		3,021.00000	3,131,000	15.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		4,294.00000	4,157,000	15.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		3,185.00000	3,299,000	15.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		4,075.00000	3,942,000	15.00	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		2,862.00000	2,968,000	15.00	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		4,521.00000	4,380,000	15.00	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	45,226
GOVI	On	06/05/2010	GOVI			309.84700	309.25900		6.80	0.00	0	324
GOVI	On	05/08/2010	GOVI			315.52000	314.92200		6.57	0.00	0	0
Total GOVI Future										0.00	0	324
GOVI	On	06/05/2010	GOVI	309.80	Call		34,407.00000	37,058,000	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		39,817.00000	36,588,000	6.80	0.00	0	0
GOVI	On 05/08/2010	GOVI	315.60	Call		51,689.00000	54,495,000	6.57	0.00	0	0
GOVI	On 05/08/2010	GOVI	315.60	Put		58,469.00000	55,295,000	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			334.11500	333.47000			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			308.34600	307.74300			0.00	0	1,265
ALBI	On 05/08/2010	Index Future			308.49200	307.89100			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			135.17300	134.76900			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			363.51700	363.52700			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			299.84500	299.17100			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			306.05300	305.46600			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			7.16000	7.17000			0.00	0	0
JIBAR	On 21/04/2010	Jibar Future			7.07800	7.09200			0.00	0	0
JIBAR	On 19/05/2010	Jibar Future			7.03900	7.05300			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			7.03100	7.05100			0.00	0	0
JIBAR On 21/07/2010 Jibar Future			7.03600	7.05100			0.00	0	0
JIBAR On 18/08/2010 Jibar Future			7.04400	7.05500			0.00	0	0
JIBAR On 15/09/2010 Jibar Future			7.07200	7.08200			0.00	0	0
JIBAR On 15/12/2010 Jibar Future			7.17700	7.20900			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			7.32900	7.38600			0.00	5,000	5,000
JIBAR On 15/06/2011 Jibar Future			7.64000	7.70200			0.00	0	5,000
JIBAR On 21/09/2011 Jibar Future			8.01900	8.09600			0.00	0	2,500
JIBAR On 21/12/2011 Jibar Future			8.27900	8.35400			0.00	0	7,500
Total Jibar Future							0.00	5,000	20,000
Total For JIBAR FUTURE							0.00	5,000	20,000
Total for Jibar							0.00	5,000	20,000
Total for Derivatives :							0.00	5,000	67,411
R155 On 31/08/2011 Spot Bond			7.38000	7.41000			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			8.23000	8.26000			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			9.07000	9.10000			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			8.25000	8.27500			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			8.80000	8.84000			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			8.84000	8.86500			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			8.29000	8.32000			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			9.02000	9.05500			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			9.06000	9.08000			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			9.04000	9.07000			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	5,000	59,511
Total Options							0.00	0	7,900
Grand Total:							0.00	5,000	67,411