



Interest Rates Daily MTM Report

Daily summary for: 24/02/2010

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			7.43100	7.50100			0.00	0	0
Total R155 Future										0.00	0	0
R155	On	06/05/2010	Bond Future	7.50	Call		0.00000	89,000		0.00	0	0
R155	On	06/05/2010	Bond Future	7.50	Put		1.00000	0,000		0.00	0	0
R155	On	06/05/2010	Bond Future	7.55	Call		63.00000	153,000		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		0.00000	24,000		0.00	0	0
R155	On	06/05/2010	Bond Future	7.45	Put		65.00000	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			8.32100	8.39700		4.50	0.00	0	6,743
R157	On	05/08/2010	Bond Future			8.38300	8.46500		4.50	0.00	0	0
R157	On	04/11/2010	Bond Future			8.42100	8.50800		4.75	0.00	0	0
Total R157 Future										0.00	0	6,743
R157	On	06/05/2010	Bond Future	8.50	Call		1,251.00000	1,468,000	4.50	0.00	0	0
R157	On	06/05/2010	Bond Future	8.50	Put		757.00000	608,000	4.50	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Call		2,269.00000	2,512,000	4.59	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Put		970.00000	837,000	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		1,591.00000	1,791,000	4.50	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		1,431.00000	1,254,000	4.50	0.00	0	500
R157	On	05/08/2010	Bond Future	9.00	Call		3,058.00000	3,339,000	4.68	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		635.00000	539,000	4.68	0.00	0	500
R157	On	05/08/2010	Bond Future	8.25	Put		2,050.00000	1,827,000	4.46	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		1,058.00000	1,212,000	4.46	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		2,005.00000	2,200,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		2,040.00000	1,853,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		2,114.00000	2,315,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		1,930.00000	1,749,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		1,899.00000	2,088,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		2,153.00000	1,961,000	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			9.14600	9.19900		10.00	8,085,005.60	70	19,296
R186	On	05/08/2010	Bond Future			9.19600	9.25100		10.75	0.00	0	0
R186	On	04/11/2010	Bond Future			9.23000	9.28700		11.00	0.00	0	0
Total R186 Future										8,085,005.60	70	19,296
R186	On	06/05/2010	Bond Future	9.00	Call		1,244.00000	1,418,000	9.90	0.00	0	0
R186	On	06/05/2010	Bond Future	9.00	Put		3,082.00000	2,771,000	9.90	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Call		3,201.00000	3,452,000	10.75	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		3,210.00000	2,965,000	10.75	0.00	0	0
R186	On	05/08/2010	Bond Future	8.75	Call		1,397.00000	1,540,000	10.51	0.00	0	1,300
R186	On	05/08/2010	Bond Future	8.75	Put		6,045.00000	5,692,000	10.51	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		5,910.00000	6,261,000	11.23	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		1,554.00000	1,409,000	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		0.00000	7,883,000	11.49	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		0.00000	945,000	11.49	2,835,000.00	3,000	3,000
R186	On	04/11/2010	Bond Future	9.25	Call		4,017.00000	4,271,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		4,347.00000	4,092,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		4,230.00000	4,492,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		4,115.00000	3,868,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		3,811.00000	4,056,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		4,589.00000	4,325,000	11.00	0.00	0	0
Total R186 Option										2,835,000.00	3,000	5,600
Total For R186										10,920,005.60	3,070	24,896
R201	On	06/05/2010	Bond Future			8.33800	8.41500		4.25	0.00	0	486
R201	On	05/08/2010	Bond Future			8.39600	8.47700		4.50	0.00	0	0
R201	On	04/11/2010	Bond Future			8.42100	8.50800		4.25	0.00	0	0
Total R201 Future										0.00	0	486
R201	On	06/05/2010	Bond Future	8.50	Call		958.00000	1,127,000	4.25	0.00	0	0
R201	On	06/05/2010	Bond Future	8.50	Put		637.00000	513,000	4.25	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Call		2,409.00000	2,623,000	4.68	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		544.00000	466,000	4.68	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		1,373.00000	1,526,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		1,400.00000	1,254,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		1,459.00000	1,618,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		1,315.00000	1,175,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		1,291.00000	1,438,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		1,490.00000	1,338,000	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			8.89800	8.98300		6.50	0.00	0	1,710
R203	On	05/08/2010	Bond Future			8.96000	9.05000		6.75	0.00	0	0
R203	On	04/11/2010	Bond Future			9.00600	9.10000		7.00	0.00	0	0
Total R203 Future										0.00	0	1,710
R203	On	06/05/2010	Bond Future	9.00	Call		1,165.00000	1,400,000	6.50	0.00	0	0
R203	On	06/05/2010	Bond Future	9.00	Put		1,077.00000	872,000	6.50	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Call		2,355.00000	2,628,000	6.89	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		1,358.00000	1,178,000	6.89	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		2,633.00000	2,895,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		1,904.00000	1,706,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		2,766.00000	3,035,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		1,796.00000	1,605,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		2,505.00000	2,759,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		2,018.00000	1,812,000	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			8.92500	8.98900		7.25	0.00	0	1,552
R204	On	05/08/2010	Bond Future			8.98400	9.05100		7.75	0.00	0	0
R204	On	04/11/2010	Bond Future			9.02400	9.09400		7.75	0.00	0	0
Total R204 Future										0.00	0	1,552
R204	On	06/05/2010	Bond Future	9.00	Call		1,280.00000	1,468,000	7.25	0.00	0	200
R204	On	06/05/2010	Bond Future	9.00	Put		1,217.00000	1,041,000	7.25	0.00	0	200
R204	On	06/05/2010	Bond Future	9.50	Call		3,180.00000	3,478,000	7.56	0.00	0	0
R204	On	06/05/2010	Bond Future	9.50	Put		332.00000	265,000	7.56	0.00	0	200
R204	On	06/05/2010	Bond Future	8.50	Put		3,139.00000	2,843,000	7.10	0.00	0	0
R204	On	06/05/2010	Bond Future	8.50	Call		306.00000	374,000	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		2,570.00000	2,792,000	7.84	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		1,473.00000	1,323,000	7.84	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Call		3,011.00000	3,225,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		2,169.00000	2,002,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		3,157.00000	3,378,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		2,047.00000	1,887,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		2,868.00000	3,076,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		2,295.00000	2,122,000	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			8.39400	8.47200		3.75	0.00	0	0
R206	On	05/08/2010	Bond Future			8.47100	8.55600		3.75	0.00	0	0
R206	On	04/11/2010	Bond Future			8.50500	8.59600		3.75	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	06/05/2010	Bond Future	8.75	Call		1,174.00000	1,342,000	3.82	0.00	0	0
R206	On	06/05/2010	Bond Future	8.75	Put		331.00000	260,000	3.82	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Call		1,760.00000	1,931,000	3.90	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Put		499.00000	427,000	3.90	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		1,199.00000	1,317,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		1,457.00000	1,330,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		1,263.00000	1,384,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		1,387.00000	1,263,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		1,138.00000	1,252,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		1,531.00000	1,400,000	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			9.11700	9.19100		8.25	0.00	0	737
R207	On	05/08/2010	Bond Future			9.18000	9.25700		8.50	0.00	0	0
R207	On	04/11/2010	Bond Future			9.22100	9.30100		8.75	0.00	0	0
Total R207 Future										0.00	0	737
R207	On	06/05/2010	Bond Future	9.25	Call		1,491.00000	1,730,000	8.25	0.00	0	0
R207	On	06/05/2010	Bond Future	9.25	Put		1,149.00000	957,000	8.25	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Call		2,782.00000	3,054,000	8.69	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		1,414.00000	1,246,000	8.69	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Call		2,553.00000	2,777,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		2,838.00000	2,614,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		2,686.00000	2,918,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		2,692.00000	2,475,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		2,424.00000	2,640,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		2,990.00000	2,758,000	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			9.13000	9.19400		9.00	0.00	0	5,004
R208	On	05/08/2010	Bond Future			9.18600	9.25200		9.25	0.00	0	0
R208	On	04/11/2010	Bond Future			9.22600	9.29500		9.75	0.00	0	0
Total R208 Future										0.00	0	5,004
R208	On	06/05/2010	Bond Future	9.25	Call		1,514.00000	1,726,000	9.00	0.00	0	0
R208	On	06/05/2010	Bond Future	9.25	Put		1,177.00000	1,003,000	9.00	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Call		2,945.00000	3,187,000	9.45	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		1,493.00000	1,342,000	9.45	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Call		2,670.00000	2,871,000	10.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		2,933.00000	2,730,000	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	2,809.00000	3,017,000	10.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put	2,780.00000	2,584,000	10.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call	2,535.00000	2,729,000	10.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put	3,091.00000	2,882,000	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			9.10400	9.15700	13.00	0.00	0	1,798
R209	On	05/08/2010	Bond Future			9.14200	9.19600	13.50	0.00	0	0
R209	On	04/11/2010	Bond Future			9.16800	9.22300	14.50	0.00	0	0
Total R209 Future									0.00	0	1,798
R209	On	06/05/2010	Bond Future	8.50	Call	215.00000	257,000	12.65	0.00	0	0
R209	On	06/05/2010	Bond Future	8.50	Put	5,433.00000	5,076,000	12.65	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Call	1,287.00000	1,413,000	13.31	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put	4,736.00000	4,458,000	13.31	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call	2,840.00000	3,021,000	15.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put	4,522.00000	4,294,000	15.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call	2,997.00000	3,185,000	15.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put	4,296.00000	4,075,000	15.00	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call	2,688.00000	2,862,000	15.00	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put	4,755.00000	4,521,000	15.00	0.00	0	0
Total R209 Option									0.00	0	0
Total For R209									0.00	0	1,798
Total for Bond									10,920,005.60	3,070	45,226
GOVI	On	06/05/2010	GOVI			309.25900	308.23200	6.80	0.00	0	324
GOVI	On	05/08/2010	GOVI			314.92200	313.88000	6.57	0.00	0	0
Total GOVI Future									0.00	0	324
GOVI	On	06/05/2010	GOVI	309.80	Call	29,931.00000	34,407,000	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		45,611.00000	39,817,000	6.80	0.00	0	0
GOVI	On 05/08/2010	GOVI	315.60	Call		46,917.00000	51,689,000	6.57	0.00	0	0
GOVI	On 05/08/2010	GOVI	315.60	Put		64,117.00000	58,469,000	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			333.47000	332.17000			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			307.74300	306.72600			0.00	0	1,265
ALBI	On 05/08/2010	Index Future			307.89100	306.87900			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			134.76900	134.64100			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			363.52700	363.00100			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			299.17100	298.20800			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			305.46600	304.45900			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			7.17000	7.20000			0.00	0	0
JIBAR	On 21/04/2010	Jibar Future			7.09200	7.12600			0.00	0	0
JIBAR	On 19/05/2010	Jibar Future			7.05300	7.11200			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			7.05100	7.11100			0.00	0	0
JIBAR On 21/07/2010 Jibar Future			7.05100	7.11200			0.00	0	0
JIBAR On 18/08/2010 Jibar Future			7.05500	7.13000			0.00	0	0
JIBAR On 15/09/2010 Jibar Future			7.08200	7.15600			0.00	0	0
JIBAR On 15/12/2010 Jibar Future			7.20900	7.26800			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			7.38600	7.44500			0.00	0	0
JIBAR On 15/06/2011 Jibar Future			7.70200	7.77700			0.00	0	5,000
JIBAR On 21/09/2011 Jibar Future			8.09600	8.16600			0.00	0	2,500
JIBAR On 21/12/2011 Jibar Future			8.35400	8.41700			0.00	0	7,500
Total Jibar Future							0.00	0	15,000
Total For JIBAR FUTURE							0.00	0	15,000
Total for Jibar							0.00	0	15,000
Total for Derivatives :							10,920,005.60	3,070	62,411
R155 On 31/08/2011 Spot Bond			7.41000	7.48000			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			8.26000	8.32500			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			9.10000	9.15000			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			8.27500	8.35000			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			8.84000	8.91500			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			8.86500	8.93000			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			8.32000	8.38500			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			9.05500	9.12500			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			9.08000	9.13500			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			9.07000	9.12000			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							8,085,005.60	70	54,511
Total Options							2,835,000.00	3,000	7,900
Grand Total:							10,920,005.60	3,070	62,411