



Interest Rates Daily MTM Report

Daily summary for: 26/02/2010

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			7.34100	7.40100		4.50	0.00	0	0
Total R155 Future										0.00	0	0
R155	On	06/05/2010	Bond Future	7.50	Call		127.00000	309,000	1.00	0.00	0	0
R155	On	06/05/2010	Bond Future	7.50	Put		0.00000	105,000	1.00	0.00	0	0
R155	On	06/05/2010	Bond Future	7.55	Call		191.00000	528,000	2.00	0.00	0	0
R155	On	06/05/2010	Bond Future	7.55	Put		0.00000	260,000	2.00	0.00	0	0
R155	On	06/05/2010	Bond Future	7.45	Call		63.00000	268,000	1.00	0.00	0	0
R155	On	06/05/2010	Bond Future	7.45	Put		0.00000	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			8.22400	8.28800		4.50	52,296,669.60	420	6,883
R157	On	05/08/2010	Bond Future			8.28100	8.34900		4.50	0.00	0	0
R157	On	04/11/2010	Bond Future			8.31200	8.38400		4.75	0.00	0	0
Total R157 Future										52,296,669.60	420	6,883
R157	On	06/05/2010	Bond Future	8.50	Call		1,566.00000	1,743,000	4.34	0.00	0	0
R157	On	06/05/2010	Bond Future	8.50	Put		547.00000	414,000	4.34	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Call		2,615.00000	2,761,000	4.34	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Put		783.00000	615,000	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		1,876.00000	1,978,000	4.25	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		1,182.00000	970,000	4.25	0.00	0	500
R157	On	05/08/2010	Bond Future	9.00	Call		3,456.00000	3,645,000	4.43	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		499.00000	374,000	4.43	0.00	0	500
R157	On	05/08/2010	Bond Future	8.25	Put		1,736.00000	1,482,000	4.21	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		1,278.00000	1,338,000	4.21	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		2,284.00000	2,458,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		1,774.00000	1,631,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		2,402.00000	2,582,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		1,674.00000	1,536,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		2,169.00000	2,338,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		1,879.00000	1,730,000	5.00	0.00	0	0
Total R157 Option										0.00	0	1,500
Total For R157										52,296,669.60	420	8,383
R186	On	06/05/2010	Bond Future			9.02100	9.11400		10.00	0.00	0	19,296
R186	On	05/08/2010	Bond Future			9.06800	9.16300		10.75	0.00	0	0
R186	On	04/11/2010	Bond Future			9.09800	9.19700		11.00	0.00	0	0
Total R186 Future										0.00	0	19,296
R186	On	06/05/2010	Bond Future	9.00	Call		1,526.00000	1,758,000	9.16	0.00	0	0
R186	On	06/05/2010	Bond Future	9.00	Put		2,584.00000	1,954,000	9.16	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Call		3,606.00000	3,877,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		2,819.00000	2,221,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	8.75	Call		1,627.00000	1,717,000	9.79	0.00	0	1,300
R186	On	05/08/2010	Bond Future	8.75	Put		5,479.00000	4,700,000	9.79	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		6,475.00000	6,964,000	10.47	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		1,323.00000	943,000	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		8,119.00000	8,704,000	10.74	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		882.00000	598,000	10.74	0.00	0	3,000
R186	On	04/11/2010	Bond Future	9.25	Call		4,420.00000	4,907,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		3,945.00000	3,537,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		4,646.00000	5,148,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		3,726.00000	3,333,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		4,200.00000	4,292,000	10.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		4,173.00000	3,370,000	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			8.24200	8.30600		4.25	0.00	0	486
R201	On	05/08/2010	Bond Future			8.29300	8.36100		4.50	0.00	0	0
R201	On	04/11/2010	Bond Future			8.31100	8.38400		4.25	0.00	0	0
Total R201 Future										0.00	0	486
R201	On	06/05/2010	Bond Future	8.50	Call		1,200.00000	1,329,000	4.06	0.00	0	0
R201	On	06/05/2010	Bond Future	8.50	Put		464.00000	349,000	4.06	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Call		2,716.00000	2,857,000	4.42	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		432.00000	326,000	4.42	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		1,593.00000	1,733,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		1,194.00000	1,082,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		1,687.00000	1,832,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		1,117.00000	1,009,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		1,502.00000	1,637,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		1,275.00000	1,158,000	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	8.85500		6.50	0.00	0	1,710
R203	On	05/08/2010	Bond Future			8.83900	8.91600		6.75	0.00	0	0
R203	On	04/11/2010	Bond Future			8.87900	8.95900		7.00	0.00	0	0
Total R203 Future										0.00	0	1,710
R203	On	06/05/2010	Bond Future	9.00	Call		1,525.00000	1,722,000	6.25	0.00	0	0
R203	On	06/05/2010	Bond Future	9.00	Put		773.00000	589,000	6.25	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Call		2,766.00000	2,903,000	6.38	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		1,093.00000	839,000	6.38	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		3,030.00000	3,272,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		1,610.00000	1,457,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		3,174.00000	3,423,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		1,513.00000	1,367,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		2,890.00000	3,126,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		1,712.00000	1,553,000	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			8.82000	8.89300		7.25	0.00	0	1,552
R204	On	05/08/2010	Bond Future			8.87500	8.95100		7.75	0.00	0	0
R204	On	04/11/2010	Bond Future			8.91000	8.99000		7.75	0.00	0	0
Total R204 Future										0.00	0	1,552
R204	On	06/05/2010	Bond Future	9.00	Call		1,564.00000	1,732,000	6.75	0.00	0	200
R204	On	06/05/2010	Bond Future	9.00	Put		954.00000	702,000	6.75	0.00	0	200
R204	On	06/05/2010	Bond Future	9.50	Call		3,629.00000	3,952,000	7.06	0.00	0	0
R204	On	06/05/2010	Bond Future	9.50	Put		233.00000	137,000	7.06	0.00	0	200
R204	On	06/05/2010	Bond Future	8.50	Put		2,694.00000	2,305,000	6.61	0.00	0	0
R204	On	06/05/2010	Bond Future	8.50	Call		408.00000	439,000	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		2,903.00000	3,081,000	7.41	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		1,249.00000	1,001,000	7.41	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Call		3,331.00000	3,595,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		1,922.00000	1,747,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		3,486.00000	3,758,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		1,810.00000	1,643,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		3,179.00000	3,435,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		2,039.00000	1,856,000	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			8.28600	8.36100		3.75	0.00	0	0
R206	On	05/08/2010	Bond Future			8.35400	8.43600		3.75	0.00	0	0
R206	On	04/11/2010	Bond Future			8.37800	8.46600		3.75	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	06/05/2010	Bond Future	8.75	Call		1,414.00000	1,561,000	3.56	0.00	0	0
R206	On	06/05/2010	Bond Future	8.75	Put		231.00000	148,000	3.56	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Call		2,003.00000	2,129,000	3.64	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Put		398.00000	288,000	3.64	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		1,368.00000	1,492,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		1,276.00000	1,163,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		1,437.00000	1,564,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		1,211.00000	1,100,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		1,301.00000	1,421,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		1,344.00000	1,227,000	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			9.00200	9.07500		8.25	0.00	0	737
R207	On	05/08/2010	Bond Future			9.06000	9.13600		8.50	0.00	0	0
R207	On	04/11/2010	Bond Future			9.09700	9.17600		8.75	0.00	0	0
Total R207 Future										0.00	0	737
R207	On	06/05/2010	Bond Future	9.25	Call		1,872.00000	2,039,000	7.50	0.00	0	0
R207	On	06/05/2010	Bond Future	9.25	Put		853.00000	591,000	7.50	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Call		3,215.00000	3,454,000	8.42	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		1,155.00000	956,000	8.42	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Call		2,907.00000	3,148,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		2,491.00000	2,284,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		3,052.00000	3,301,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		2,356.00000	2,158,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		2,766.00000	3,000,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		2,631.00000	2,417,000	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			9.03600	9.10900		9.00	0.00	0	5,004
R208	On	05/08/2010	Bond Future			9.08900	9.16400		9.25	0.00	0	0
R208	On	04/11/2010	Bond Future			9.12600	9.20400		9.75	0.00	0	0
Total R208 Future										0.00	0	5,004
R208	On	06/05/2010	Bond Future	9.25	Call		1,793.00000	1,999,000	8.50	0.00	0	0
R208	On	06/05/2010	Bond Future	9.25	Put		942.00000	703,000	8.50	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Call		3,266.00000	3,457,000	8.93	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		1,290.00000	1,032,000	8.93	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Call		2,934.00000	3,179,000	10.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		2,664.00000	2,449,000	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	3,082.00000	3,335,000	10.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put	2,520.00000	2,313,000	10.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call	2,790.00000	2,748,000	9.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put	2,814.00000	2,311,000	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			8.99100	9.07300	13.00	0.00	0	1,798
R209	On	05/08/2010	Bond Future			9.02600	9.11000	13.50	0.00	0	0
R209	On	04/11/2010	Bond Future			9.04900	9.13500	14.50	0.00	0	0
Total R209 Future									0.00	0	1,798
R209	On	06/05/2010	Bond Future	8.50	Call	283.00000	315,000	11.90	0.00	0	0
R209	On	06/05/2010	Bond Future	8.50	Put	4,867.00000	4,271,000	11.90	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Call	1,489.00000	1,545,000	12.39	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put	4,293.00000	3,711,000	12.39	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call	3,131.00000	3,204,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put	4,157.00000	3,579,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call	3,299.00000	3,383,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put	3,942.00000	3,375,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call	2,968.00000	3,030,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put	4,380.00000	3,791,000	14.00	0.00	0	0
Total R209 Option									0.00	0	0
Total For R209									0.00	0	1,798
Total for Bond									52,296,669.60	420	45,366
GOVI	On	06/05/2010	GOVI			311.24100	309.84700	6.80	0.00	0	324
GOVI	On	05/08/2010	GOVI			316.93900	315.52000	6.57	0.00	0	0
Total GOVI Future									0.00	0	324
GOVI	On	06/05/2010	GOVI	309.80	Call	37,058.00000	44,296,000	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		36,588.00000	29,886,000	6.80	0.00	0	0
GOVI	On 05/08/2010	GOVI	315.60	Call		54,495.00000	61,801,000	6.57	0.00	0	0
GOVI	On 05/08/2010	GOVI	315.60	Put		55,295.00000	48,411,000	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			335.60500	334.11500			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			309.73900	308.34600			0.00	0	1,265
ALBI	On 05/08/2010	Index Future			309.88400	308.49200			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			135.48100	135.17300			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			363.74300	363.51700			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			301.22700	299.84500			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			307.42500	306.05300			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			7.10000	7.16000			0.00	0	0
JIBAR	On 21/04/2010	Jibar Future			7.05800	7.07800			0.00	0	0
JIBAR	On 19/05/2010	Jibar Future			7.01200	7.03900			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			7.00100	7.03100			0.00	0	0
JIBAR On 21/07/2010 Jibar Future			6.99400	7.03600			0.00	0	0
JIBAR On 18/08/2010 Jibar Future			6.99300	7.04400			0.00	0	0
JIBAR On 15/09/2010 Jibar Future			7.01200	7.07200			0.00	0	0
JIBAR On 15/12/2010 Jibar Future			7.12900	7.17700			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			7.30900	7.32900			0.00	0	5,000
JIBAR On 15/06/2011 Jibar Future			7.60500	7.64000			0.00	0	5,000
JIBAR On 21/09/2011 Jibar Future			7.99200	8.01900			0.00	0	2,500
JIBAR On 21/12/2011 Jibar Future			8.25600	8.27900			0.00	0	7,500
Total Jibar Future							0.00	0	20,000
Total For JIBAR FUTURE							0.00	0	20,000
Total for Jibar							0.00	0	20,000
Total for Derivatives :							52,296,669.60	420	67,551
R155 On 31/08/2011 Spot Bond			7.32000	7.38000			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			8.17000	8.23000			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			8.98000	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			8.19000	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			8.73000	8.80000			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			8.77000	8.84000			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	8.29000			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	9.02000			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			8.99000	9.06000			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			8.95500	9.04000			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							52,296,669.60	420	59,651
Total Options							0.00	0	7,900
Grand Total:							52,296,669.60	420	67,551