



Interest Rates Daily MTM Report

Daily summary for: 02/03/2010

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			7.34100	7.34100		4.50	0.00	0	0
Total R155 Future							0.00	0	0
R155 On 06/05/2010 Bond Future	7.50	Call		305.00000	304,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.50	Put		101.00000	100,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.55	Call		520.00000	518,000	2.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.55	Put		252.00000	250,000	2.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.45	Call		264.00000	263,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.45	Put		124.00000	123,000	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			8.19100	8.22400		4.50	0.00	0	6,883
R157 On 05/08/2010 Bond Future			8.24500	8.28000		4.50	0.00	0	0
R157 On 04/11/2010 Bond Future			8.27400	8.31100		4.75	0.00	0	0
Total R157 Future							0.00	0	6,883
R157 On 06/05/2010 Bond Future	8.50	Call		1,725.00000	1,837,000	4.34	0.00	0	0
R157 On 06/05/2010 Bond Future	8.50	Put		396.00000	348,000	4.34	0.00	0	0
R157 On 05/08/2010 Bond Future	8.75	Call		2,753.00000	2,870,000	4.34	0.00	0	0
R157 On 05/08/2010 Bond Future	8.75	Put		602.00000	557,000	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		1,969.00000	2,066,000	4.25	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		956.00000	891,000	4.25	0.00	0	500
R157	On	05/08/2010	Bond Future	9.00	Call		3,640.00000	3,771,000	4.43	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		365.00000	333,000	4.43	0.00	0	500
R157	On	05/08/2010	Bond Future	8.25	Put		1,466.00000	1,381,000	4.21	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		1,327.00000	1,404,000	4.21	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		2,449.00000	2,540,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		1,617.00000	1,545,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		2,572.00000	2,666,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		1,522.00000	1,452,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		2,328.00000	2,416,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		1,716.00000	1,640,000	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			8.94900	9.01100		10.00	17,716,973.45	151	19,296
R186	On	05/08/2010	Bond Future			8.99200	9.05600		10.75	0.00	0	0
R186	On	04/11/2010	Bond Future			9.02100	9.08700		11.00	0.00	0	0
Total R186 Future										17,716,973.45	151	19,296
R186	On	06/05/2010	Bond Future	9.00	Call		1,763.00000	2,054,000	9.16	0.00	0	0
R186	On	06/05/2010	Bond Future	9.00	Put		1,866.00000	1,576,000	9.16	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Call		3,917.00000	4,276,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		2,151.00000	1,918,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	8.75	Call		1,731.00000	1,944,000	9.79	0.00	0	1,300
R186	On	05/08/2010	Bond Future	8.75	Put		4,604.00000	4,225,000	9.79	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		7,031.00000	7,504,000	10.47	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		900.00000	781,000	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		8,783.00000	9,294,000	10.74	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		566.00000	485,000	10.74	0.00	0	3,000
R186	On	04/11/2010	Bond Future	9.25	Call		4,939.00000	5,284,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		3,469.00000	3,210,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		5,183.00000	5,538,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		3,268.00000	3,019,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		4,325.00000	4,663,000	10.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		3,303.00000	3,037,000	10.00	0.00	0	0
Total R186 Option										0.00	0	5,600
Total For R186										17,716,973.45	151	24,896
R201	On	06/05/2010	Bond Future			8.20900	8.24100		4.25	0.00	0	486
R201	On	05/08/2010	Bond Future			8.25800	8.29200		4.50	0.00	0	0
R201	On	04/11/2010	Bond Future			8.27400	8.31100		4.25	0.00	0	0
Total R201 Future										0.00	0	486
R201	On	06/05/2010	Bond Future	8.50	Call		1,318.00000	1,401,000	4.06	0.00	0	0
R201	On	06/05/2010	Bond Future	8.50	Put		334.00000	295,000	4.06	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Call		2,852.00000	2,951,000	4.42	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		317.00000	292,000	4.42	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		1,725.00000	1,798,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		1,074.00000	1,019,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		1,824.00000	1,899,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		1,001.00000	948,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		1,629.00000	1,699,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		1,150.00000	1,091,000	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			8.73800	8.78100		6.50	0.00	0	1,710
R203	On	05/08/2010	Bond Future			8.79400	8.83800		6.75	0.00	0	0
R203	On	04/11/2010	Bond Future			8.83200	8.87800		7.00	0.00	0	0
Total R203 Future										0.00	0	1,710
R203	On	06/05/2010	Bond Future	9.00	Call		1,704.00000	1,853,000	6.25	0.00	0	0
R203	On	06/05/2010	Bond Future	9.00	Put		566.00000	489,000	6.25	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Call		2,892.00000	3,046,000	6.38	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		823.00000	753,000	6.38	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		3,263.00000	3,406,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		1,443.00000	1,358,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		3,414.00000	3,560,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		1,353.00000	1,271,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		3,116.00000	3,255,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		1,538.00000	1,449,000	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			8.76700	8.81900		7.25	0.00	0	1,552
R204	On	05/08/2010	Bond Future			8.82000	8.87400		7.75	0.00	0	0
R204	On	04/11/2010	Bond Future			8.85300	8.91000		7.75	0.00	0	0
Total R204 Future										0.00	0	1,552
R204	On	06/05/2010	Bond Future	9.00	Call		1,712.00000	1,905,000	6.75	0.00	0	200
R204	On	06/05/2010	Bond Future	9.00	Put		677.00000	569,000	6.75	0.00	0	200
R204	On	06/05/2010	Bond Future	9.50	Call		3,947.00000	4,219,000	7.06	0.00	0	0
R204	On	06/05/2010	Bond Future	9.50	Put		126.00000	98,000	7.06	0.00	0	200
R204	On	06/05/2010	Bond Future	8.50	Put		2,281.00000	2,056,000	6.61	0.00	0	0
R204	On	06/05/2010	Bond Future	8.50	Call		420.00000	496,000	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		3,069.00000	3,275,000	7.41	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		983.00000	885,000	7.41	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Call		3,580.00000	3,775,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		1,732.00000	1,613,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		3,743.00000	3,943,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		1,628.00000	1,513,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		3,421.00000	3,610,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		1,842.00000	1,717,000	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			8.25200	8.28500		3.75	0.00	0	0
R206	On	05/08/2010	Bond Future			8.31800	8.35300		3.75	0.00	0	0
R206	On	04/11/2010	Bond Future			8.33800	8.37700		3.75	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	06/05/2010	Bond Future	8.75	Call		1,555.00000	1,637,000	3.56	0.00	0	0
R206	On	06/05/2010	Bond Future	8.75	Put		139.00000	120,000	3.56	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Call		2,125.00000	2,203,000	3.64	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Put		281.00000	258,000	3.64	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		1,485.00000	1,541,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		1,153.00000	1,103,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		1,558.00000	1,616,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		1,091.00000	1,044,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		1,414.00000	1,468,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		1,217.00000	1,165,000	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			8.93900	8.98000		8.25	0.00	0	737
R207	On	05/08/2010	Bond Future			8.99500	9.03800		8.50	0.00	0	0
R207	On	04/11/2010	Bond Future			9.02900	9.07400		8.75	0.00	0	0
Total R207 Future										0.00	0	737
R207	On	06/05/2010	Bond Future	9.25	Call		2,108.00000	2,278,000	7.50	0.00	0	0
R207	On	06/05/2010	Bond Future	9.25	Put		530.00000	457,000	7.50	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Call		3,528.00000	3,703,000	8.42	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		902.00000	828,000	8.42	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Call		3,207.00000	3,351,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		2,213.00000	2,100,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		3,361.00000	3,509,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		2,087.00000	1,978,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		3,056.00000	3,196,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		2,343.00000	2,226,000	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			8.96300	9.02500		9.00	0.00	0	5,004
R208	On	05/08/2010	Bond Future			9.01300	9.07800		9.25	0.00	0	0
R208	On	04/11/2010	Bond Future			9.04800	9.11400		9.75	0.00	0	0
Total R208 Future										0.00	0	5,004
R208	On	06/05/2010	Bond Future	9.25	Call		2,019.00000	2,278,000	8.50	0.00	0	0
R208	On	06/05/2010	Bond Future	9.25	Put		656.00000	534,000	8.50	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Call		3,486.00000	3,761,000	8.93	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		994.00000	877,000	8.93	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Call		3,202.00000	3,422,000	10.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		2,401.00000	2,228,000	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	3,359.00000	3,585,000	10.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put	2,265.00000	2,099,000	10.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call	2,772.00000	2,986,000	9.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put	2,264.00000	2,086,000	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			8.86800	8.96000	13.00	0.00	0	1,798
R209	On	05/08/2010	Bond Future			8.89900	8.99400	13.50	0.00	0	0
R209	On	04/11/2010	Bond Future			8.92000	9.01600	14.50	0.00	0	0
Total R209 Future									0.00	0	1,798
R209	On	06/05/2010	Bond Future	8.50	Call	334.00000	467,000	11.90	0.00	0	0
R209	On	06/05/2010	Bond Future	8.50	Put	4,050.00000	3,464,000	11.90	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Call	1,618.00000	1,918,000	12.39	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put	3,538.00000	3,100,000	12.39	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call	3,313.00000	3,703,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put	3,436.00000	3,084,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call	3,497.00000	3,900,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put	3,237.00000	2,898,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call	3,135.00000	3,511,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put	3,644.00000	3,278,000	14.00	0.00	0	0
Total R209 Option									0.00	0	0
Total For R209									0.00	0	1,798
Total for Bond									17,716,973.45	151	45,366
GOVI	On	06/05/2010	GOVI			312.52900	311.56600	6.80	0.00	0	324
GOVI	On	05/08/2010	GOVI			318.24900	317.26900	6.57	0.00	0	0
Total GOVI Future									0.00	0	324
GOVI	On	06/05/2010	GOVI	309.80	Call	45,374.00000	50,932,000	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		27,714.00000	23,642,000	6.80	0.00	0	0
GOVI	On 05/08/2010	GOVI	315.60	Call		63,110.00000	68,539,000	6.57	0.00	0	0
GOVI	On 05/08/2010	GOVI	315.60	Put		46,420.00000	42,049,000	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			336.95100	335.91200			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			311.05700	310.08500			0.00	0	1,265
ALBI	On 05/08/2010	Index Future			311.19800	310.22800			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			135.73800	135.57300			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			363.11300	362.42300			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			302.68600	301.67500			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			308.69800	307.74900			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			7.14000	7.10000			0.00	0	0
JIBAR	On 21/04/2010	Jibar Future			7.04000	7.05800			0.00	0	0
JIBAR	On 19/05/2010	Jibar Future			6.99000	7.01200			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			6.98000	7.00100			0.00	0	0
JIBAR On 21/07/2010 Jibar Future			6.97000	6.99400			0.00	0	0
JIBAR On 18/08/2010 Jibar Future			6.98000	6.99300			0.00	0	0
JIBAR On 15/09/2010 Jibar Future			7.01000	7.01200			0.00	0	0
JIBAR On 15/12/2010 Jibar Future			7.12000	7.12900			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			7.32000	7.30900			0.00	0	5,000
JIBAR On 15/06/2011 Jibar Future			7.56000	7.60500			0.00	0	5,000
JIBAR On 21/09/2011 Jibar Future			7.93000	7.99200			0.00	0	2,500
JIBAR On 21/12/2011 Jibar Future			8.18000	8.25600			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 :							17,716,973.45	151	67,551
R155 On 31/08/2011 Spot Bond			7.32000	7.32000			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			8.14000	8.17000			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			8.90500	8.96500			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			8.16000	8.19000			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			8.69000	8.73000			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			8.71500	8.77000			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			8.19000	8.22000			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			8.88500	8.93000			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			8.92000	8.98000			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			8.83500	8.93000			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							17,716,973.45	151	59,651
Total Options							0.00	0	7,900
Grand Total:							17,716,973.45	151	67,551