



# Derivatives Weekly Statistics Report

From 2005/11/14 To 2005/11/18

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2005	GOVI On 02-February-06			jGovi	231.6500	231.1980	231.6500	231.1980	506.00
17/11/2005	GOVI On 04-May-06			jGovi	236.0900	235.6440	236.0940	235.6440	195.00
17/11/2005	GOVI On 03-August-06			jGovi	240.6400	240.1950	240.6390	240.1950	0.00
17/11/2005	GOVI On 02-November-06			jGovi	245.2600	244.8290	245.2600	244.8290	0.00
17/11/2005	J152 On 28-February-06			jSwap	7.2400	7.2410	0.0013	0.0013	0.00
17/11/2005	J153 On 31-August-10			jSwap	7.6800	7.7230	0.0077	0.0093	0.00
17/11/2005	J157 On 15-September-15			jSwap	7.9500	7.9790	0.0310	0.0332	0.00
17/11/2005	J186 On 21-December-26			jSwap	7.5400	7.5900	0.0042	0.0096	0.00
17/11/2005	J194 On 28-February-08			jSwap	7.5400	7.5730	0.0009	0.0017	0.00
17/11/2005	J201 On 22-December-14			jSwap	7.8700	7.8990	0.0249	0.0271	0.00
17/11/2005	J203 On 15-September-17			jSwap	7.9000	7.9300	0.0312	0.0334	0.00
17/11/2005	J204 On 21-December-18			jSwap	7.8500	7.8820	0.0300	0.0324	0.00
17/11/2005	J207 On 15-January-20			jSwap	7.8300	7.8620	0.0149	0.0121	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2005	JBAR On 16-March-05			jBar	7.2500	7.2500	0.0000	0.0000	0.00
17/11/2005	JFRA On 02-February-06			jFra	7.4400	7.4470	0.0182	0.0182	0.00
17/11/2005	JFRA On 01-February-07			jFra	7.8800	7.9340	0.0193	0.0194	500.00
17/11/2005	JFRA On 04-May-06			jFra	7.5100	7.5310	0.0184	0.0184	0.00
17/11/2005	JFRA On 03-May-07			jFra	7.9500	7.9750	0.0194	0.0195	0.00
17/11/2005	JFRA On 03-August-06			jFra	7.7000	7.7410	0.0188	0.0189	0.00
17/11/2005	JFRA On 02-August-07			jFra	7.8700	8.0240	0.0193	0.0196	0.00
17/11/2005	JFRA On 02-November-06			jFra	7.8100	7.8450	0.0191	0.0192	0.00
17/11/2005	JFRA On 01-November-07			jFra	8.0300	8.0330	0.0211	0.0211	0.00
17/11/2005	JN02 On 02-February-06			jNote	7.7700	7.8090	0.1436	0.1444	0.00
17/11/2005	JN05 On 02-February-06			jNote	7.9600	8.0070	0.3268	0.3283	0.00
17/11/2005	JN10 On 02-February-06			jNote	8.0400	8.0670	0.5504	0.5516	0.00
17/11/2005	JROD On 31-January-06			jRod	7.0300	7.0350	0.0023	0.0022	0.00
17/11/2005	JROD On 28-February-06			jRod	7.0000	7.0080	0.0047	0.0047	0.00
17/11/2005	JROD On 31-March-06			jRod	7.1200	7.1250	0.0041	0.0041	0.00
17/11/2005	JROD On 28-April-06			jRod	7.2300	7.2260	0.0035	0.0035	0.00
17/11/2005	JROD On 31-May-06			jRod	7.1400	7.1330	0.0062	0.0062	0.00
17/11/2005	JROD On 30-June-06			jRod	7.2300	7.2220	0.0055	0.0055	0.00
17/11/2005	JROD On 31-July-06			jRod	7.3400	7.3340	0.0046	0.0047	0.00
17/11/2005	JROD On 31-August-06			jRod	7.2800	7.2750	0.0068	0.0069	0.00
17/11/2005	JROD On 30-November-05			jRod	6.6700	6.6750	0.0019	0.0019	0.00
17/11/2005	JROD On 30-December-05			jRod	6.7900	6.7900	0.0016	0.0016	0.00
17/11/2005	R153 On 02-February-06			Bond Future	7.7400	7.7870	125.5997	125.4175	271.00
17/11/2005	R153 On 04-May-06			Bond Future	7.7400	7.7840	121.4165	121.2354	0.00
17/11/2005	R153 On 03-August-06			Bond Future	7.7300	7.7750	123.7521	123.5807	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	14745	13880	14745	13880	0.00
17/11/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	14302	15248	14302	15248	0.00
17/11/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	20287	19224	20287	19224	0.00
17/11/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	9832	10580	9832	10580	0.00
17/11/2005	R153 On 04-May-06	9.25	Call	Option on Bond Future	26814	25565	26814	25565	0.00
17/11/2005	R153 On 04-May-06	9.00	Call	Option on Bond Future	26814	25565	26814	25565	0.00
17/11/2005	R153 On 04-May-06	8.75	Call	Option on Bond Future	26814	25565	26814	25565	0.00
17/11/2005	R153 On 04-May-06	8.25	Call	Option on Bond Future	26814	25565	26814	25565	0.00
17/11/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	26814	25565	26814	25565	0.00
17/11/2005	R153 On 04-May-06	9.25	Put	Option on Bond Future	6454	7016	6454	7016	20.00
17/11/2005	R153 On 04-May-06	9.00	Put	Option on Bond Future	6454	7016	6454	7016	20.00
17/11/2005	R153 On 04-May-06	8.75	Put	Option on Bond Future	6454	7016	6454	7016	20.00
17/11/2005	R153 On 04-May-06	8.25	Put	Option on Bond Future	6454	7016	6454	7016	20.00
17/11/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	6454	7016	6454	7016	20.00
17/11/2005	R153 On 04-May-06	7.00	Call	Option on Bond Future	10252	9584	10252	9584	0.00
17/11/2005	R153 On 04-May-06	7.00	Put	Option on Bond Future	19929	21071	19929	21071	0.00
17/11/2005	R157 On 02-February-06			Bond Future	7.9700	8.0070	142.0037	141.7010	140.00
17/11/2005	R157 On 04-May-06			Bond Future	7.9800	8.0150	137.8997	137.6036	0.00
17/11/2005	R157 On 03-August-06			Bond Future	7.9800	8.0200	140.5541	140.2647	0.00
17/11/2005	R186 On 02-February-06			Bond Future	7.6100	7.6580	131.3887	130.7426	0.00
17/11/2005	R186 On 04-May-06			Bond Future	7.6000	7.6550	133.9146	133.2598	0.00
17/11/2005	R186 On 03-August-06			Bond Future	7.6000	7.6500	131.1901	130.5391	0.00
17/11/2005	R194 On 02-February-06			Bond Future	7.6200	7.6590	108.8657	108.7906	0.00
17/11/2005	R194 On 04-May-06			Bond Future	7.5900	7.6340	105.8834	105.8100	0.00
17/11/2005	R194 On 03-August-06			Bond Future	7.5400	7.5890	107.9220	107.8552	0.00
17/11/2005	R201 On 02-February-06			Bond Future	7.9400	7.9780	106.2182	105.9785	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2005	R201 On 04-May-06			Bond Future	7.9500	7.9860	108.2555	108.0209	0.00
17/11/2005	R201 On 03-August-06			Bond Future	7.9600	7.9930	105.9224	105.6867	0.00
17/11/2005	R203 On 02-February-06			Bond Future	7.9500	7.9760	105.5757	105.3403	0.00
17/11/2005	R203 On 04-May-06			Bond Future	7.9500	7.9810	103.4322	103.2001	0.00
17/11/2005	R203 On 03-August-06			Bond Future	7.9500	7.9840	105.4234	105.1946	0.00
17/11/2005	R203 On 03-August-06	8.25	Call	Option on Bond Future	65943	64187	65943	64187	0.00
17/11/2005	R203 On 03-August-06	7.75	Call	Option on Bond Future	65943	64187	65943	64187	0.00
17/11/2005	R203 On 03-August-06	9.25	Call	Option on Bond Future	65943	64187	65943	64187	0.00
17/11/2005	R203 On 03-August-06	9.00	Call	Option on Bond Future	65943	64187	65943	64187	0.00
17/11/2005	R203 On 03-August-06	8.75	Call	Option on Bond Future	65943	64187	65943	64187	0.00
17/11/2005	R203 On 03-August-06	8.00	Call	Option on Bond Future	65943	64187	65943	64187	0.00
17/11/2005	R203 On 03-August-06	8.25	Put	Option on Bond Future	9232	9764	9232	9764	0.00
17/11/2005	R203 On 03-August-06	7.75	Put	Option on Bond Future	9232	9764	9232	9764	0.00
17/11/2005	R203 On 03-August-06	9.25	Put	Option on Bond Future	9232	9764	9232	9764	0.00
17/11/2005	R203 On 03-August-06	9.00	Put	Option on Bond Future	9232	9764	9232	9764	0.00
17/11/2005	R203 On 03-August-06	8.75	Put	Option on Bond Future	9232	9764	9232	9764	0.00
17/11/2005	R203 On 03-August-06	8.00	Put	Option on Bond Future	9232	9764	9232	9764	0.00
17/11/2005	R204 On 02-February-06			Bond Future	7.9200	7.9470	101.7103	101.4621	0.00
17/11/2005	R204 On 04-May-06			Bond Future	7.9200	7.9520	103.6640	103.4188	0.00
17/11/2005	R204 On 03-August-06			Bond Future	7.9300	7.9560	101.6187	101.3765	0.00
17/11/2005	R207 On 02-February-06			Bond Future	7.8800	7.9160	95.1486	94.8911	0.00
17/11/2005	R207 On 04-May-06			Bond Future	7.8900	7.9220	96.9763	96.7135	0.00
17/11/2005	R207 On 03-August-06			Bond Future	7.8900	7.9260	95.2057	94.9377	0.00
18/11/2005	GOVI On 02-February-06			jGovi	231.7800	231.6500	231.7790	231.6500	506.00
18/11/2005	GOVI On 04-May-06			jGovi	236.2100	236.0940	236.2070	236.0940	195.00
18/11/2005	GOVI On 03-August-06			jGovi	240.7400	240.6390	240.7350	240.6390	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/11/2005	GOVI On 02-November-06			jGovi	245.3400	245.2600	245.3380	245.2600	0.00
18/11/2005	J152 On 28-February-06			jSwap	7.2300	7.2370	0.0013	0.0013	0.00
18/11/2005	J153 On 31-August-10			jSwap	7.6700	7.6840	0.0072	0.0077	0.00
18/11/2005	J157 On 15-September-15			jSwap	7.9400	7.9460	0.0304	0.0310	0.00
18/11/2005	J186 On 21-December-26			jSwap	7.5300	7.5390	0.0032	0.0042	0.00
18/11/2005	J194 On 28-February-08			jSwap	7.5300	7.5400	0.0006	0.0009	0.00
18/11/2005	J201 On 22-December-14			jSwap	7.8500	7.8660	0.0239	0.0249	0.00
18/11/2005	J203 On 15-September-17			jSwap	7.8900	7.9010	0.0304	0.0312	0.00
18/11/2005	J204 On 21-December-18			jSwap	7.8400	7.8530	0.0287	0.0300	0.00
18/11/2005	J207 On 15-January-20			jSwap	7.8200	7.8310	0.0163	0.0149	0.00
18/11/2005	JBAR On 16-March-05			jBar	7.2500	7.2500	0.0000	0.0000	0.00
18/11/2005	JFRA On 02-February-06			jFra	7.4400	7.4360	0.0182	0.0182	0.00
18/11/2005	JFRA On 01-February-07			jFra	7.8500	7.8760	0.0192	0.0193	500.00
18/11/2005	JFRA On 04-May-06			jFra	7.4900	7.5110	0.0183	0.0184	0.00
18/11/2005	JFRA On 03-May-07			jFra	7.9000	7.9450	0.0193	0.0194	0.00
18/11/2005	JFRA On 03-August-06			jFra	7.6700	7.7030	0.0188	0.0188	0.00
18/11/2005	JFRA On 02-August-07			jFra	7.9100	7.8740	0.0193	0.0193	0.00
18/11/2005	JFRA On 02-November-06			jFra	7.7700	7.8050	0.0190	0.0191	0.00
18/11/2005	JFRA On 01-November-07			jFra	7.9800	8.0260	0.0210	0.0211	0.00
18/11/2005	JN02 On 02-February-06			jNote	7.7400	7.7660	0.1432	0.1436	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/11/2005	JN05 On 02-February-06			jNote	7.9400	7.9610	0.3262	0.3268	0.00
18/11/2005	JN10 On 02-February-06			jNote	8.0100	8.0360	0.5494	0.5504	0.00
18/11/2005	JROD On 31-January-06			jRod	6.8700	7.0280	0.0023	0.0023	0.00
18/11/2005	JROD On 28-February-06			jRod	6.9200	7.0030	0.0048	0.0047	0.00
18/11/2005	JROD On 31-March-06			jRod	7.0400	7.1220	0.0042	0.0041	0.00
18/11/2005	JROD On 28-April-06			jRod	7.1400	7.2270	0.0036	0.0035	0.00
18/11/2005	JROD On 31-May-06			jRod	7.0800	7.1360	0.0062	0.0062	0.00
18/11/2005	JROD On 30-June-06			jRod	7.1700	7.2260	0.0055	0.0055	0.00
18/11/2005	JROD On 31-July-06			jRod	7.2800	7.3390	0.0047	0.0046	0.00
18/11/2005	JROD On 31-August-06			jRod	7.2400	7.2790	0.0069	0.0068	0.00
18/11/2005	JROD On 30-November-05			jRod	6.5200	6.6730	0.0019	0.0019	0.00
18/11/2005	JROD On 30-December-05			jRod	6.6400	6.7880	0.0016	0.0016	0.00
18/11/2005	R153 On 02-February-06			Bond Future	7.7300	7.7440	125.6421	125.5997	271.00
18/11/2005	R153 On 04-May-06			Bond Future	7.7300	7.7390	121.4488	121.4165	0.00
18/11/2005	R153 On 03-August-06			Bond Future	7.7200	7.7300	123.7788	123.7521	0.00
18/11/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	14866	14745	14866	14745	0.00
18/11/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	14101	14302	14101	14302	0.00
18/11/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	20445	20287	20445	20287	0.00
18/11/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	9668	9832	9668	9832	0.00
18/11/2005	R153 On 04-May-06	9.25	Call	Option on Bond Future	27010	26814	27010	26814	0.00
18/11/2005	R153 On 04-May-06	9.00	Call	Option on Bond Future	27010	26814	27010	26814	0.00
18/11/2005	R153 On 04-May-06	8.75	Call	Option on Bond Future	27010	26814	27010	26814	0.00
18/11/2005	R153 On 04-May-06	8.25	Call	Option on Bond Future	27010	26814	27010	26814	0.00
18/11/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	27010	26814	27010	26814	0.00
18/11/2005	R153 On 04-May-06	9.25	Put	Option on Bond Future	6327	6454	6327	6454	20.00
18/11/2005	R153 On 04-May-06	9.00	Put	Option on Bond Future	6327	6454	6327	6454	20.00
18/11/2005	R153 On 04-May-06	8.75	Put	Option on Bond Future	6327	6454	6327	6454	20.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/11/2005	R153 On 04-May-06	8.25	Put	Option on Bond Future	6327	6454	6327	6454	20.00
18/11/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	6327	6454	6327	6454	20.00
18/11/2005	R153 On 04-May-06	7.00	Call	Option on Bond Future	10340	10252	10340	10252	0.00
18/11/2005	R153 On 04-May-06	7.00	Put	Option on Bond Future	19694	19929	19694	19929	0.00
18/11/2005	R157 On 02-February-06			Bond Future	7.9600	7.9700	142.0857	142.0037	140.00
18/11/2005	R157 On 04-May-06			Bond Future	7.9700	7.9780	137.9718	137.8997	0.00
18/11/2005	R157 On 03-August-06			Bond Future	7.9700	7.9830	140.6246	140.5541	0.00
18/11/2005	R186 On 02-February-06			Bond Future	7.6000	7.6070	131.5160	131.3887	0.00
18/11/2005	R186 On 04-May-06			Bond Future	7.5900	7.6030	134.0412	133.9146	0.00
18/11/2005	R186 On 03-August-06			Bond Future	7.5900	7.5980	131.3033	131.1901	0.00
18/11/2005	R194 On 02-February-06			Bond Future	7.6000	7.6200	108.8965	108.8657	0.00
18/11/2005	R194 On 04-May-06			Bond Future	7.5800	7.5910	105.9056	105.8834	0.00
18/11/2005	R194 On 03-August-06			Bond Future	7.5300	7.5440	107.9368	107.9220	0.00
18/11/2005	R201 On 02-February-06			Bond Future	7.9300	7.9410	106.3155	106.2182	0.00
18/11/2005	R201 On 04-May-06			Bond Future	7.9300	7.9490	108.3508	108.2555	0.00
18/11/2005	R201 On 03-August-06			Bond Future	7.9400	7.9550	106.0094	105.9224	0.00
18/11/2005	R203 On 02-February-06			Bond Future	7.9300	7.9450	105.6593	105.5757	0.00
18/11/2005	R203 On 04-May-06			Bond Future	7.9400	7.9500	103.5072	103.4322	0.00
18/11/2005	R203 On 03-August-06			Bond Future	7.9400	7.9530	105.4899	105.4234	0.00
18/11/2005	R203 On 03-August-06	8.25	Call	Option on Bond Future	66429	65943	66429	65943	0.00
18/11/2005	R203 On 03-August-06	7.75	Call	Option on Bond Future	66429	65943	66429	65943	0.00
18/11/2005	R203 On 03-August-06	9.25	Call	Option on Bond Future	66429	65943	66429	65943	0.00
18/11/2005	R203 On 03-August-06	9.00	Call	Option on Bond Future	66429	65943	66429	65943	0.00
18/11/2005	R203 On 03-August-06	8.75	Call	Option on Bond Future	66429	65943	66429	65943	0.00
18/11/2005	R203 On 03-August-06	8.00	Call	Option on Bond Future	66429	65943	66429	65943	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/11/2005	R203 On 03-August-06	8.25	Put	Option on Bond Future	9052	9232	9052	9232	0.00
18/11/2005	R203 On 03-August-06	7.75	Put	Option on Bond Future	9052	9232	9052	9232	0.00
18/11/2005	R203 On 03-August-06	9.25	Put	Option on Bond Future	9052	9232	9052	9232	0.00
18/11/2005	R203 On 03-August-06	9.00	Put	Option on Bond Future	9052	9232	9052	9232	0.00
18/11/2005	R203 On 03-August-06	8.75	Put	Option on Bond Future	9052	9232	9052	9232	0.00
18/11/2005	R203 On 03-August-06	8.00	Put	Option on Bond Future	9052	9232	9052	9232	0.00
18/11/2005	R204 On 02-February-06			Bond Future	7.9000	7.9160	101.8307	101.7103	0.00
18/11/2005	R204 On 04-May-06			Bond Future	7.9100	7.9210	103.7829	103.6640	0.00
18/11/2005	R204 On 03-August-06			Bond Future	7.9100	7.9250	101.7283	101.6187	0.00
18/11/2005	R207 On 02-February-06			Bond Future	7.8700	7.8840	95.2939	95.1486	0.00
18/11/2005	R207 On 04-May-06			Bond Future	7.8700	7.8890	97.1121	96.9763	0.00
18/11/2005	R207 On 03-August-06			Bond Future	7.8800	7.8920	95.3322	95.2057	0.00
<b>Grand Total:</b>									<b>3,424.00</b>