



# Derivatives Weekly Statistics Report

From 2005/12/12 To 2005/12/15

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2005	GOVI On 02-February-06			jGovi	235.6800	235.2050	235.6840	235.2050	506.00
12/12/2005	GOVI On 04-May-06			jGovi	239.9700	239.5150	239.9650	239.5150	220.00
12/12/2005	GOVI On 03-August-06			jGovi	244.3400	243.9220	244.3390	243.9220	0.00
12/12/2005	GOVI On 02-November-06			jGovi	248.7800	248.3850	248.7750	248.3850	0.00
12/12/2005	J152 On 28-February-06			jSwap	7.1500	7.1510	0.0000	0.0000	0.00
12/12/2005	J153 On 31-August-10			jSwap	7.3800	7.4010	0.0052	0.0042	0.00
12/12/2005	J157 On 15-September-15			jSwap	7.5900	7.6380	0.0066	0.0098	0.00
12/12/2005	J186 On 21-December-26			jSwap	7.2000	7.2420	0.0334	0.0284	0.00
12/12/2005	J194 On 28-February-08			jSwap	7.2600	7.2810	0.0056	0.0050	0.00
12/12/2005	J201 On 22-December-14			jSwap	7.5200	7.5620	0.0016	0.0042	0.00
12/12/2005	J203 On 15-September-17			jSwap	7.5500	7.5980	0.0043	0.0078	0.00
12/12/2005	J204 On 21-December-18			jSwap	7.5200	7.5600	0.0015	0.0052	0.00
12/12/2005	J207 On 15-January-20			jSwap	7.5000	7.5390	0.0455	0.0414	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
12/12/2005	JBAR On 16-March-05			jBar	7.0900	7.1070	0.0000	0.0000	0.00
12/12/2005	JFRA On 02-February-06			jFra	7.1400	7.1500	0.0175	0.0175	0.00
12/12/2005	JFRA On 01-February-07			jFra	7.3000	7.2920	0.0179	0.0179	500.00
12/12/2005	JFRA On 04-May-06			jFra	7.0200	7.0010	0.0172	0.0172	0.00
12/12/2005	JFRA On 03-May-07			jFra	7.3900	7.3570	0.0181	0.0180	0.00
12/12/2005	JFRA On 03-August-06			jFra	7.1500	7.1390	0.0175	0.0175	0.00
12/12/2005	JFRA On 02-August-07			jFra	7.4000	7.3930	0.0181	0.0181	0.00
12/12/2005	JFRA On 02-November-06			jFra	7.2300	7.2150	0.0177	0.0177	0.00
12/12/2005	JFRA On 01-November-07			jFra	7.5100	7.5340	0.0198	0.0198	0.00
12/12/2005	JN02 On 02-February-06			jNote	7.2600	7.2570	0.1350	0.1349	0.00
12/12/2005	JN05 On 02-February-06			jNote	7.5700	7.5870	0.3142	0.3147	0.00
12/12/2005	JN10 On 02-February-06			jNote	7.6800	7.7020	0.5346	0.5360	0.00
12/12/2005	JROD On 31-January-06			jRod	6.8000	6.6700	0.0028	0.0028	0.00
12/12/2005	JROD On 28-February-06			jRod	6.9400	6.8250	0.0024	0.0023	0.00
12/12/2005	JROD On 31-March-06			jRod	6.9200	6.8690	0.0051	0.0051	0.00
12/12/2005	JROD On 28-April-06			jRod	7.0000	6.9500	0.0046	0.0045	0.00
12/12/2005	JROD On 31-May-06			jRod	7.0900	7.0360	0.0043	0.0042	0.00
12/12/2005	JROD On 30-June-06			jRod	7.0200	6.9870	0.0070	0.0069	0.00
12/12/2005	JROD On 31-July-06			jRod	7.0800	7.0450	0.0065	0.0064	0.00
12/12/2005	JROD On 31-August-06			jRod	7.1400	7.1050	0.0061	0.0060	0.00
12/12/2005	JROD On 30-December-05			jRod	6.6800	6.5400	0.0019	0.0018	0.00
12/12/2005	R153 On 02-February-06			Bond Future	7.4100	7.4370	127.0396	126.9105	277.00
12/12/2005	R153 On 04-May-06			Bond Future	7.4100	7.4350	122.7593	122.6491	0.00
12/12/2005	R153 On 03-August-06			Bond Future	7.4100	7.4290	124.9991	124.9064	0.00
12/12/2005	R153 On 04-May-06	7.00	Call	Option on Bond Future	15486	15028	15486	15028	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
12/12/2005	R153 On 04-May-06	7.00	Put	Option on Bond Future	11735	12379	11735	12379	0.00
12/12/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	21528	20933	21528	20933	0.00
12/12/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	7657	8165	7657	8165	0.00
12/12/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	28606	27879	28606	27879	0.00
12/12/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	4723	5098	4723	5098	0.00
12/12/2005	R153 On 04-May-06	9.25	Call	Option on Bond Future	36532	35689	36532	35689	0.00
12/12/2005	R153 On 04-May-06	9.00	Call	Option on Bond Future	36532	35689	36532	35689	0.00
12/12/2005	R153 On 04-May-06	8.75	Call	Option on Bond Future	36532	35689	36532	35689	0.00
12/12/2005	R153 On 04-May-06	8.25	Call	Option on Bond Future	36532	35689	36532	35689	0.00
12/12/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	36532	35689	36532	35689	0.00
12/12/2005	R153 On 04-May-06	9.25	Put	Option on Bond Future	2744	3004	2744	3004	20.00
12/12/2005	R153 On 04-May-06	9.00	Put	Option on Bond Future	2744	3004	2744	3004	20.00
12/12/2005	R153 On 04-May-06	8.75	Put	Option on Bond Future	2744	3004	2744	3004	20.00
12/12/2005	R153 On 04-May-06	8.25	Put	Option on Bond Future	2744	3004	2744	3004	20.00
12/12/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	2744	3004	2744	3004	20.00
12/12/2005	R153 On 02-February-06	8.00	Call	Option on Bond Future	15821	15083	15821	15083	0.00
12/12/2005	R153 On 02-February-06	8.00	Put	Option on Bond Future	3290	3842	3290	3842	0.00
12/12/2005	R153 On 02-February-06	8.00	Call	Option on Bond Future	5410	5106	5410	5106	0.00
12/12/2005	R153 On 02-February-06	8.00	Put	Option on Bond Future	10027	11014	10027	11014	0.00
12/12/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	20916	20032	20916	20032	0.00
12/12/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	2034	2440	2034	2440	0.00
12/12/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	22712	21784	22712	21784	0.00
12/12/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	1721	2085	1721	2085	0.00
12/12/2005	R157 On 02-February-06			Bond Future	7.6100	7.6500	145.0393	144.6602	145.00
12/12/2005	R157 On 04-May-06			Bond Future	7.6100	7.6590	140.8591	140.4885	0.00
12/12/2005	R157 On 03-August-06			Bond Future	7.6200	7.6650	143.4217	143.0758	0.00
12/12/2005	R186 On 02-February-06			Bond Future	7.2500	7.2980	136.0121	135.4107	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
12/12/2005	R186 On 04-May-06			Bond Future	7.2500	7.2950	138.4830	137.8988	0.00
12/12/2005	R186 On 03-August-06			Bond Future	7.2500	7.2920	135.7042	135.1238	0.00
12/12/2005	R194 On 02-February-06			Bond Future	7.2800	7.3170	109.5216	109.4517	50.00
12/12/2005	R194 On 04-May-06			Bond Future	7.2600	7.2950	106.4440	106.3907	0.00
12/12/2005	R194 On 03-August-06			Bond Future	7.2300	7.2580	108.3836	108.3477	0.00
12/12/2005	R201 On 02-February-06			Bond Future	7.5700	7.6120	108.6473	108.3805	0.00
12/12/2005	R201 On 04-May-06			Bond Future	7.5800	7.6210	110.6261	110.3651	0.00
12/12/2005	R201 On 03-August-06			Bond Future	7.5900	7.6280	108.2218	107.9794	0.00
12/12/2005	R203 On 02-February-06			Bond Future	7.5900	7.6320	108.3548	107.9932	11.00
12/12/2005	R203 On 04-May-06			Bond Future	7.5900	7.6380	106.1484	105.8075	0.00
12/12/2005	R203 On 03-August-06			Bond Future	7.6000	7.6430	108.0847	107.7489	0.00
12/12/2005	R203 On 03-August-06	8.25	Call	Option on Bond Future	87443	84572	87443	84572	0.00
12/12/2005	R203 On 03-August-06	7.75	Call	Option on Bond Future	87443	84572	87443	84572	0.00
12/12/2005	R203 On 03-August-06	9.25	Call	Option on Bond Future	87443	84572	87443	84572	0.00
12/12/2005	R203 On 03-August-06	9.00	Call	Option on Bond Future	87443	84572	87443	84572	0.00
12/12/2005	R203 On 03-August-06	8.75	Call	Option on Bond Future	87443	84572	87443	84572	0.00
12/12/2005	R203 On 03-August-06	8.00	Call	Option on Bond Future	87443	84572	87443	84572	0.00
12/12/2005	R203 On 03-August-06	8.25	Put	Option on Bond Future	4119	4606	4119	4606	0.00
12/12/2005	R203 On 03-August-06	7.75	Put	Option on Bond Future	4119	4606	4119	4606	0.00
12/12/2005	R203 On 03-August-06	9.25	Put	Option on Bond Future	4119	4606	4119	4606	0.00
12/12/2005	R203 On 03-August-06	9.00	Put	Option on Bond Future	4119	4606	4119	4606	0.00
12/12/2005	R203 On 03-August-06	8.75	Put	Option on Bond Future	4119	4606	4119	4606	0.00
12/12/2005	R203 On 03-August-06	8.00	Put	Option on Bond Future	4119	4606	4119	4606	0.00
12/12/2005	R204 On 02-February-06			Bond Future	7.5600	7.6050	104.6291	104.2467	0.00
12/12/2005	R204 On 04-May-06			Bond Future	7.5700	7.6110	106.5304	106.1610	0.00
12/12/2005	R204 On 03-August-06			Bond Future	7.5700	7.6160	104.4330	104.0765	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
12/12/2005	R207 On 02-February-06			Bond Future	7.5300	7.5730	98.0873	97.7017	0.00
12/12/2005	R207 On 04-May-06			Bond Future	7.5300	7.5790	99.8763	99.4949	0.00
12/12/2005	R207 On 03-August-06			Bond Future	7.5400	7.5840	98.0502	97.6813	0.00
13/12/2005	GOVI On 02-February-06			jGovi	235.4800	235.6840	235.4770	235.6840	506.00
13/12/2005	GOVI On 04-May-06			jGovi	239.7500	239.9650	239.7540	239.9650	220.00
13/12/2005	GOVI On 03-August-06			jGovi	244.1300	244.3390	244.1300	244.3390	0.00
13/12/2005	GOVI On 02-November-06			jGovi	248.5700	248.7750	248.5720	248.7750	0.00
13/12/2005	J152 On 28-February-06			jSwap	7.1500	7.1510	0.0000	0.0000	0.00
13/12/2005	J153 On 31-August-10			jSwap	7.3900	7.3770	0.0045	0.0052	0.00
13/12/2005	J157 On 15-September-15			jSwap	7.6100	7.5930	0.0078	0.0066	0.00
13/12/2005	J186 On 21-December-26			jSwap	7.2100	7.1980	0.0325	0.0334	0.00
13/12/2005	J194 On 28-February-08			jSwap	7.2700	7.2560	0.0053	0.0056	0.00
13/12/2005	J201 On 22-December-14			jSwap	7.5400	7.5240	0.0028	0.0016	0.00
13/12/2005	J203 On 15-September-17			jSwap	7.5700	7.5540	0.0058	0.0043	0.00
13/12/2005	J204 On 21-December-18			jSwap	7.5400	7.5170	0.0030	0.0015	0.00
13/12/2005	J207 On 15-January-20			jSwap	7.5100	7.4950	0.0439	0.0455	0.00
13/12/2005	JBAR On 16-March-05			jBar	7.0900	7.0860	0.0000	0.0000	0.00
13/12/2005	JFRA On 02-February-06			jFra	7.1400	7.1350	0.0175	0.0175	0.00
13/12/2005	JFRA On 01-February-07			jFra	7.3200	7.2980	0.0179	0.0179	500.00
13/12/2005	JFRA On 04-May-06			jFra	7.0200	7.0170	0.0172	0.0172	0.00

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13/12/2005	JFRA On 03-May-07			jFra	7.4200	7.3900	0.0182	0.0181	0.00
13/12/2005	JFRA On 03-August-06			jFra	7.1500	7.1450	0.0175	0.0175	0.00
13/12/2005	JFRA On 02-August-07			jFra	7.3700	7.3950	0.0181	0.0181	0.00
13/12/2005	JFRA On 02-November-06			jFra	7.2500	7.2310	0.0178	0.0177	0.00
13/12/2005	JFRA On 01-November-07			jFra	7.4900	7.5110	0.0197	0.0198	0.00
13/12/2005	JN02 On 02-February-06			jNote	7.2700	7.2610	0.1351	0.1350	0.00
13/12/2005	JN05 On 02-February-06			jNote	7.5900	7.5730	0.3146	0.3142	0.00
13/12/2005	JN10 On 02-February-06			jNote	7.6800	7.6750	0.5346	0.5346	0.00
13/12/2005	JROD On 31-January-06			jRod	6.7900	6.7990	0.0028	0.0028	0.00
13/12/2005	JROD On 28-February-06			jRod	6.9400	6.9410	0.0024	0.0024	0.00
13/12/2005	JROD On 31-March-06			jRod	6.9200	6.9210	0.0051	0.0051	0.00
13/12/2005	JROD On 28-April-06			jRod	7.0000	7.0010	0.0046	0.0046	0.00
13/12/2005	JROD On 31-May-06			jRod	7.0900	7.0890	0.0043	0.0043	0.00
13/12/2005	JROD On 30-June-06			jRod	7.0200	7.0240	0.0070	0.0070	0.00
13/12/2005	JROD On 31-July-06			jRod	7.0800	7.0820	0.0065	0.0065	0.00
13/12/2005	JROD On 31-August-06			jRod	7.1300	7.1390	0.0061	0.0061	0.00
13/12/2005	JROD On 30-December-05			jRod	6.6800	6.6820	0.0019	0.0019	0.00
13/12/2005	R153 On 02-February-06			Bond Future	7.4300	7.4070	126.9578	127.0396	277.00
13/12/2005	R153 On 04-May-06			Bond Future	7.4300	7.4080	122.6777	122.7593	0.00
13/12/2005	R153 On 03-August-06			Bond Future	7.4300	7.4050	124.9180	124.9991	0.00
13/12/2005	R153 On 04-May-06	7.00	Call	Option on Bond Future	14994	15486	14994	15486	0.00
13/12/2005	R153 On 04-May-06	7.00	Put	Option on Bond Future	12059	11735	12059	11735	0.00
13/12/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	20945	21528	20945	21528	0.00
13/12/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	7891	7657	7891	7657	0.00
13/12/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	27947	28606	27947	28606	0.00

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13/12/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	4880	4723	4880	4723	0.00
13/12/2005	R153 On 04-May-06	9.25	Call	Option on Bond Future	35814	36532	35814	36532	0.00
13/12/2005	R153 On 04-May-06	9.00	Call	Option on Bond Future	35814	36532	35814	36532	0.00
13/12/2005	R153 On 04-May-06	8.75	Call	Option on Bond Future	35814	36532	35814	36532	0.00
13/12/2005	R153 On 04-May-06	8.25	Call	Option on Bond Future	35814	36532	35814	36532	0.00
13/12/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	35814	36532	35814	36532	0.00
13/12/2005	R153 On 04-May-06	9.25	Put	Option on Bond Future	2842	2744	2842	2744	20.00
13/12/2005	R153 On 04-May-06	9.00	Put	Option on Bond Future	2842	2744	2842	2744	20.00
13/12/2005	R153 On 04-May-06	8.75	Put	Option on Bond Future	2842	2744	2842	2744	20.00
13/12/2005	R153 On 04-May-06	8.25	Put	Option on Bond Future	2842	2744	2842	2744	20.00
13/12/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	2842	2744	2842	2744	20.00
13/12/2005	R153 On 02-February-06	8.00	Call	Option on Bond Future	15160	15821	15160	15821	0.00
13/12/2005	R153 On 02-February-06	8.00	Put	Option on Bond Future	3446	3290	3446	3290	0.00
13/12/2005	R153 On 02-February-06	8.00	Call	Option on Bond Future	5015	5410	5015	5410	0.00
13/12/2005	R153 On 02-February-06	8.00	Put	Option on Bond Future	10451	10027	10451	10027	0.00
13/12/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	20195	20916	20195	20916	0.00
13/12/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	2130	2034	2130	2034	0.00
13/12/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	21975	22712	21975	22712	0.00
13/12/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	1802	1721	1802	1721	0.00
13/12/2005	R157 On 02-February-06			Bond Future	7.6200	7.6050	144.8791	145.0393	145.00
13/12/2005	R157 On 04-May-06			Bond Future	7.6300	7.6140	140.6942	140.8591	0.00
13/12/2005	R157 On 03-August-06			Bond Future	7.6400	7.6220	143.2607	143.4217	0.00
13/12/2005	R186 On 02-February-06			Bond Future	7.2600	7.2530	135.8781	136.0121	0.00
13/12/2005	R186 On 04-May-06			Bond Future	7.2600	7.2510	138.3499	138.4830	0.00
13/12/2005	R186 On 03-August-06			Bond Future	7.2600	7.2480	135.5720	135.7042	0.00
13/12/2005	R194 On 02-February-06			Bond Future	7.3000	7.2810	109.4847	109.5216	50.00
13/12/2005	R194 On 04-May-06			Bond Future	7.2900	7.2640	106.4062	106.4440	0.00

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13/12/2005	R194 On 03-August-06			Bond Future	7.2600	7.2340	108.3477	108.3836	0.00
13/12/2005	R201 On 02-February-06			Bond Future	7.5900	7.5720	108.5205	108.6473	0.00
13/12/2005	R201 On 04-May-06			Bond Future	7.6000	7.5810	110.4955	110.6261	0.00
13/12/2005	R201 On 03-August-06			Bond Future	7.6100	7.5900	108.0941	108.2218	0.00
13/12/2005	R203 On 02-February-06			Bond Future	7.6100	7.5860	108.1974	108.3548	11.00
13/12/2005	R203 On 04-May-06			Bond Future	7.6100	7.5940	106.0010	106.1484	0.00
13/12/2005	R203 On 03-August-06			Bond Future	7.6200	7.5990	107.9319	108.0847	0.00
13/12/2005	R203 On 03-August-06	8.25	Call	Option on Bond Future	86059	87443	86059	87443	0.00
13/12/2005	R203 On 03-August-06	7.75	Call	Option on Bond Future	86059	87443	86059	87443	0.00
13/12/2005	R203 On 03-August-06	9.25	Call	Option on Bond Future	86059	87443	86059	87443	0.00
13/12/2005	R203 On 03-August-06	9.00	Call	Option on Bond Future	86059	87443	86059	87443	0.00
13/12/2005	R203 On 03-August-06	8.75	Call	Option on Bond Future	86059	87443	86059	87443	0.00
13/12/2005	R203 On 03-August-06	8.00	Call	Option on Bond Future	86059	87443	86059	87443	0.00
13/12/2005	R203 On 03-August-06	8.25	Put	Option on Bond Future	4263	4119	4263	4119	0.00
13/12/2005	R203 On 03-August-06	7.75	Put	Option on Bond Future	4263	4119	4263	4119	0.00
13/12/2005	R203 On 03-August-06	9.25	Put	Option on Bond Future	4263	4119	4263	4119	0.00
13/12/2005	R203 On 03-August-06	9.00	Put	Option on Bond Future	4263	4119	4263	4119	0.00
13/12/2005	R203 On 03-August-06	8.75	Put	Option on Bond Future	4263	4119	4263	4119	0.00
13/12/2005	R203 On 03-August-06	8.00	Put	Option on Bond Future	4263	4119	4263	4119	0.00
13/12/2005	R204 On 02-February-06			Bond Future	7.5800	7.5590	104.4626	104.6291	0.00
13/12/2005	R204 On 04-May-06			Bond Future	7.5900	7.5660	106.3660	106.5304	0.00
13/12/2005	R204 On 03-August-06			Bond Future	7.5900	7.5720	104.2708	104.4330	0.00
13/12/2005	R207 On 02-February-06			Bond Future	7.5500	7.5270	97.9362	98.0873	0.00
13/12/2005	R207 On 04-May-06			Bond Future	7.5500	7.5330	99.7102	99.8763	0.00
13/12/2005	R207 On 03-August-06			Bond Future	7.5600	7.5390	97.8942	98.0502	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
14/12/2005	GOVI On 02-February-06			jGovi	236.3200	235.4770	236.3240	235.4770	506.00
14/12/2005	GOVI On 04-May-06			jGovi	240.6200	239.7540	240.6150	239.7540	220.00
14/12/2005	GOVI On 03-August-06			jGovi	244.9900	244.1300	244.9910	244.1300	0.00
14/12/2005	GOVI On 02-November-06			jGovi	249.4200	248.5720	249.4200	248.5720	0.00
14/12/2005	J152 On 28-February-06			jSwap	7.1500	7.1510	0.0000	0.0000	0.00
14/12/2005	J153 On 31-August-10			jSwap	7.3200	7.3930	0.0074	0.0045	0.00
14/12/2005	J157 On 15-September-15			jSwap	7.5400	7.6100	0.0031	0.0078	0.00
14/12/2005	J186 On 21-December-26			jSwap	7.1400	7.2060	0.0402	0.0325	0.00
14/12/2005	J194 On 28-February-08			jSwap	7.2100	7.2710	0.0067	0.0053	0.00
14/12/2005	J201 On 22-December-14			jSwap	7.4800	7.5420	0.0017	0.0028	0.00
14/12/2005	J203 On 15-September-17			jSwap	7.5100	7.5730	0.0004	0.0058	0.00
14/12/2005	J204 On 21-December-18			jSwap	7.4700	7.5350	0.0027	0.0030	0.00
14/12/2005	J207 On 15-January-20			jSwap	7.4500	7.5120	0.0500	0.0439	0.00
14/12/2005	JBAR On 16-March-05			jBar	7.0900	7.0860	0.0000	0.0000	0.00
14/12/2005	JFRA On 02-February-06			jFra	7.1400	7.1370	0.0175	0.0175	0.00
14/12/2005	JFRA On 01-February-07			jFra	7.2400	7.3170	0.0177	0.0179	500.00
14/12/2005	JFRA On 04-May-06			jFra	6.9800	7.0220	0.0171	0.0172	0.00
14/12/2005	JFRA On 03-May-07			jFra	7.3200	7.4210	0.0179	0.0182	0.00
14/12/2005	JFRA On 03-August-06			jFra	7.1000	7.1520	0.0174	0.0175	0.00
14/12/2005	JFRA On 02-August-07			jFra	7.3300	7.3730	0.0179	0.0181	0.00
14/12/2005	JFRA On 02-November-06			jFra	7.1600	7.2520	0.0175	0.0178	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
14/12/2005	JFRA On 01-November-07			jFra	7.4100	7.4890	0.0195	0.0197	0.00
14/12/2005	JN02 On 02-February-06			jNote	7.2100	7.2670	0.1340	0.1351	0.00
14/12/2005	JN05 On 02-February-06			jNote	7.5100	7.5850	0.3119	0.3146	0.00
14/12/2005	JN10 On 02-February-06			jNote	7.6100	7.6780	0.5314	0.5346	0.00
14/12/2005	JROD On 31-January-06			jRod	6.7900	6.7940	0.0029	0.0028	0.00
14/12/2005	JROD On 28-February-06			jRod	6.9300	6.9370	0.0024	0.0024	0.00
14/12/2005	JROD On 31-March-06			jRod	6.9200	6.9200	0.0052	0.0051	0.00
14/12/2005	JROD On 28-April-06			jRod	7.0000	7.0000	0.0047	0.0046	0.00
14/12/2005	JROD On 31-May-06			jRod	7.0900	7.0870	0.0043	0.0043	0.00
14/12/2005	JROD On 30-June-06			jRod	7.0200	7.0220	0.0070	0.0070	0.00
14/12/2005	JROD On 31-July-06			jRod	7.0800	7.0780	0.0066	0.0065	0.00
14/12/2005	JROD On 31-August-06			jRod	7.1300	7.1330	0.0062	0.0061	0.00
14/12/2005	JROD On 30-December-05			jRod	6.6800	6.6800	0.0019	0.0019	0.00
14/12/2005	R153 On 02-February-06			Bond Future	7.3500	7.4260	127.2939	126.9578	277.00
14/12/2005	R153 On 04-May-06			Bond Future	7.3500	7.4280	123.0171	122.6777	0.00
14/12/2005	R153 On 03-August-06			Bond Future	7.3400	7.4260	125.2543	124.9180	0.00
14/12/2005	R153 On 04-May-06	7.00	Call	Option on Bond Future	16848	14994	16848	14994	0.00
14/12/2005	R153 On 04-May-06	7.00	Put	Option on Bond Future	10519	12059	10519	12059	0.00
14/12/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	23192	20945	23192	20945	0.00
14/12/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	6743	7891	6743	7891	0.00
14/12/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	30539	27947	30539	27947	0.00
14/12/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	4079	4880	4079	4880	0.00
14/12/2005	R153 On 04-May-06	9.25	Call	Option on Bond Future	38685	35814	38685	35814	0.00
14/12/2005	R153 On 04-May-06	9.00	Call	Option on Bond Future	38685	35814	38685	35814	0.00
14/12/2005	R153 On 04-May-06	8.75	Call	Option on Bond Future	38685	35814	38685	35814	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
14/12/2005	R153 On 04-May-06	8.25	Call	Option on Bond Future	38685	35814	38685	35814	0.00
14/12/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	38685	35814	38685	35814	0.00
14/12/2005	R153 On 04-May-06	9.25	Put	Option on Bond Future	2319	2842	2319	2842	20.00
14/12/2005	R153 On 04-May-06	9.00	Put	Option on Bond Future	2319	2842	2319	2842	20.00
14/12/2005	R153 On 04-May-06	8.75	Put	Option on Bond Future	2319	2842	2319	2842	20.00
14/12/2005	R153 On 04-May-06	8.25	Put	Option on Bond Future	2319	2842	2319	2842	20.00
14/12/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	2319	2842	2319	2842	20.00
14/12/2005	R153 On 02-February-06	8.00	Call	Option on Bond Future	17624	15160	17624	15160	0.00
14/12/2005	R153 On 02-February-06	8.00	Put	Option on Bond Future	2550	3446	2550	3446	0.00
14/12/2005	R153 On 02-February-06	8.00	Call	Option on Bond Future	6364	5015	6364	5015	0.00
14/12/2005	R153 On 02-February-06	8.00	Put	Option on Bond Future	8439	10451	8439	10451	0.00
14/12/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	22951	20195	22951	20195	0.00
14/12/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	1525	2130	1525	2130	0.00
14/12/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	24810	21975	24810	21975	0.00
14/12/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	1276	1802	1276	1802	0.00
14/12/2005	R157 On 02-February-06			Bond Future	7.5500	7.6240	145.4877	144.8791	145.00
14/12/2005	R157 On 04-May-06			Bond Future	7.5600	7.6340	141.3055	140.6942	0.00
14/12/2005	R157 On 03-August-06			Bond Future	7.5700	7.6420	143.8819	143.2607	0.00
14/12/2005	R186 On 02-February-06			Bond Future	7.1900	7.2630	136.8339	135.8781	0.00
14/12/2005	R186 On 04-May-06			Bond Future	7.1900	7.2610	139.3263	138.3499	0.00
14/12/2005	R186 On 03-August-06			Bond Future	7.1800	7.2580	136.5552	135.5720	0.00
14/12/2005	R194 On 02-February-06			Bond Future	7.2200	7.3000	109.6402	109.4847	50.00
14/12/2005	R194 On 04-May-06			Bond Future	7.1900	7.2860	106.5645	106.4062	0.00
14/12/2005	R194 On 03-August-06			Bond Future	7.1600	7.2580	108.5017	108.3477	0.00
14/12/2005	R201 On 02-February-06			Bond Future	7.5200	7.5910	108.9954	108.5205	0.00
14/12/2005	R201 On 04-May-06			Bond Future	7.5300	7.6010	110.9797	110.4955	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
14/12/2005	R201 On 03-August-06			Bond Future	7.5300	7.6100	108.5802	108.0941	0.00
14/12/2005	R203 On 02-February-06			Bond Future	7.5300	7.6060	108.7657	108.1974	11.00
14/12/2005	R203 On 04-May-06			Bond Future	7.5400	7.6130	106.5687	106.0010	0.00
14/12/2005	R203 On 03-August-06			Bond Future	7.5400	7.6190	108.5064	107.9319	0.00
14/12/2005	R203 On 03-August-06	8.25	Call	Option on Bond Future	91153	86059	91153	86059	0.00
14/12/2005	R203 On 03-August-06	7.75	Call	Option on Bond Future	91153	86059	91153	86059	0.00
14/12/2005	R203 On 03-August-06	9.25	Call	Option on Bond Future	91153	86059	91153	86059	0.00
14/12/2005	R203 On 03-August-06	9.00	Call	Option on Bond Future	91153	86059	91153	86059	0.00
14/12/2005	R203 On 03-August-06	8.75	Call	Option on Bond Future	91153	86059	91153	86059	0.00
14/12/2005	R203 On 03-August-06	8.00	Call	Option on Bond Future	91153	86059	91153	86059	0.00
14/12/2005	R203 On 03-August-06	8.25	Put	Option on Bond Future	3612	4263	3612	4263	0.00
14/12/2005	R203 On 03-August-06	7.75	Put	Option on Bond Future	3612	4263	3612	4263	0.00
14/12/2005	R203 On 03-August-06	9.25	Put	Option on Bond Future	3612	4263	3612	4263	0.00
14/12/2005	R203 On 03-August-06	9.00	Put	Option on Bond Future	3612	4263	3612	4263	0.00
14/12/2005	R203 On 03-August-06	8.75	Put	Option on Bond Future	3612	4263	3612	4263	0.00
14/12/2005	R203 On 03-August-06	8.00	Put	Option on Bond Future	3612	4263	3612	4263	0.00
14/12/2005	R204 On 02-February-06			Bond Future	7.5100	7.5790	105.0638	104.4626	0.00
14/12/2005	R204 On 04-May-06			Bond Future	7.5100	7.5860	106.9678	106.3660	0.00
14/12/2005	R204 On 03-August-06			Bond Future	7.5200	7.5920	104.8810	104.2708	0.00
14/12/2005	R207 On 02-February-06			Bond Future	7.4800	7.5450	98.5257	97.9362	0.00
14/12/2005	R207 On 04-May-06			Bond Future	7.4800	7.5530	100.3183	99.7102	0.00
14/12/2005	R207 On 03-August-06			Bond Future	7.4800	7.5580	98.5038	97.8942	0.00
15/12/2005	GOVI On 02-February-06			jGovi	235.6000	236.3240	235.6010	236.3240	506.00
15/12/2005	GOVI On 04-May-06			jGovi	239.8500	240.6150	239.8510	240.6150	220.00
15/12/2005	GOVI On 03-August-06			jGovi	244.2100	244.9910	244.2050	244.9910	0.00
15/12/2005	GOVI On 02-November-06			jGovi	248.6500	249.4200	248.6500	249.4200	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
15/12/2005	J152 On 28-February-06			jSwap	7.1500	7.1510	0.0000	0.0000	0.00
15/12/2005	J153 On 31-August-10			jSwap	7.3800	7.3240	0.0050	0.0074	0.00
15/12/2005	J157 On 15-September-15			jSwap	7.5900	7.5440	0.0067	0.0031	0.00
15/12/2005	J186 On 21-December-26			jSwap	7.2000	7.1380	0.0335	0.0402	0.00
15/12/2005	J194 On 28-February-08			jSwap	7.2800	7.2060	0.0050	0.0067	0.00
15/12/2005	J201 On 22-December-14			jSwap	7.5300	7.4770	0.0021	0.0017	0.00
15/12/2005	J203 On 15-September-17			jSwap	7.5600	7.5050	0.0046	0.0004	0.00
15/12/2005	J204 On 21-December-18			jSwap	7.5200	7.4690	0.0018	0.0027	0.00
15/12/2005	J207 On 15-January-20			jSwap	7.5000	7.4470	0.0452	0.0500	0.00
15/12/2005	JBAR On 16-March-05			jBar	7.0700	7.0860	0.0000	0.0000	0.00
15/12/2005	JFRA On 02-February-06			jFra	7.1200	7.1390	0.0175	0.0175	0.00
15/12/2005	JFRA On 01-February-07			jFra	7.2800	7.2350	0.0178	0.0177	500.00
15/12/2005	JFRA On 04-May-06			jFra	7.0100	6.9810	0.0172	0.0171	0.00
15/12/2005	JFRA On 03-May-07			jFra	7.3000	7.3190	0.0179	0.0179	0.00
15/12/2005	JFRA On 03-August-06			jFra	7.1200	7.0960	0.0174	0.0174	0.00
15/12/2005	JFRA On 02-August-07			jFra	7.4900	7.3280	0.0183	0.0179	0.00
15/12/2005	JFRA On 02-November-06			jFra	7.1800	7.1580	0.0176	0.0175	0.00
15/12/2005	JFRA On 01-November-07			jFra	7.5400	7.4060	0.0198	0.0195	0.00
15/12/2005	JN02 On 02-February-06			jNote	7.2500	7.2050	0.1348	0.1340	0.00
15/12/2005	JN05 On 02-February-06			jNote	7.5500	7.5070	0.3133	0.3119	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
15/12/2005	JN10 On 02-February-06			jNote	7.6400	7.6070	0.5330	0.5314	0.00
15/12/2005	JROD On 31-January-06			jRod	6.5600	6.7850	0.0029	0.0029	0.00
15/12/2005	JROD On 28-February-06			jRod	6.6900	6.9290	0.0025	0.0024	0.00
15/12/2005	JROD On 31-March-06			jRod	6.7900	6.9180	0.0053	0.0052	0.00
15/12/2005	JROD On 28-April-06			jRod	6.8700	6.9990	0.0048	0.0047	0.00
15/12/2005	JROD On 31-May-06			jRod	6.9600	7.0850	0.0044	0.0043	0.00
15/12/2005	JROD On 30-June-06			jRod	6.9300	7.0190	0.0071	0.0070	0.00
15/12/2005	JROD On 31-July-06			jRod	6.9900	7.0750	0.0067	0.0066	0.00
15/12/2005	JROD On 31-August-06			jRod	7.0400	7.1300	0.0063	0.0062	0.00
15/12/2005	JROD On 30-December-05			jRod	6.4500	6.6770	0.0019	0.0019	0.00
15/12/2005	R153 On 02-February-06			Bond Future	7.4100	7.3480	127.0094	127.2939	277.00
15/12/2005	R153 On 04-May-06			Bond Future	7.4200	7.3450	122.7103	123.0171	0.00
15/12/2005	R153 On 03-August-06			Bond Future	7.4200	7.3390	124.9373	125.2543	0.00
15/12/2005	R153 On 04-May-06	7.00	Call	Option on Bond Future	15076	16848	15076	16848	0.00
15/12/2005	R153 On 04-May-06	7.00	Put	Option on Bond Future	11815	10519	11815	10519	0.00
15/12/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	21073	23192	21073	23192	0.00
15/12/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	7692	6743	7692	6743	0.00
15/12/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	28121	30539	28121	30539	0.00
15/12/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	4728	4079	4728	4079	0.00
15/12/2005	R153 On 04-May-06	9.25	Call	Option on Bond Future	36032	38685	36032	38685	0.00
15/12/2005	R153 On 04-May-06	9.00	Call	Option on Bond Future	36032	38685	36032	38685	0.00
15/12/2005	R153 On 04-May-06	8.75	Call	Option on Bond Future	36032	38685	36032	38685	0.00
15/12/2005	R153 On 04-May-06	8.25	Call	Option on Bond Future	36032	38685	36032	38685	0.00
15/12/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	36032	38685	36032	38685	0.00
15/12/2005	R153 On 04-May-06	9.25	Put	Option on Bond Future	2734	2319	2734	2319	20.00
15/12/2005	R153 On 04-May-06	9.00	Put	Option on Bond Future	2734	2319	2734	2319	20.00
15/12/2005	R153 On 04-May-06	8.75	Put	Option on Bond Future	2734	2319	2734	2319	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
15/12/2005	R153 On 04-May-06	8.25	Put	Option on Bond Future	2734	2319	2734	2319	20.00
15/12/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	2734	2319	2734	2319	20.00
15/12/2005	R153 On 02-February-06	8.00	Call	Option on Bond Future	15405	17624	15405	17624	0.00
15/12/2005	R153 On 02-February-06	8.00	Put	Option on Bond Future	3176	2550	3176	2550	0.00
15/12/2005	R153 On 02-February-06	8.00	Call	Option on Bond Future	5077	6364	5077	6364	0.00
15/12/2005	R153 On 02-February-06	8.00	Put	Option on Bond Future	9995	8439	9995	8439	0.00
15/12/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	20510	22951	20510	22951	0.00
15/12/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	1928	1525	1928	1525	0.00
15/12/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	22311	24810	22311	24810	0.00
15/12/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	1621	1276	1621	1276	0.00
15/12/2005	R157 On 02-February-06			Bond Future	7.6100	7.5520	145.0140	145.4877	145.00
15/12/2005	R157 On 04-May-06			Bond Future	7.6200	7.5600	140.8096	141.3055	0.00
15/12/2005	R157 On 03-August-06			Bond Future	7.6300	7.5650	143.3653	143.8819	0.00
15/12/2005	R186 On 02-February-06			Bond Future	7.2500	7.1920	136.0255	136.8339	0.00
15/12/2005	R186 On 04-May-06			Bond Future	7.2500	7.1880	138.4697	139.3263	0.00
15/12/2005	R186 On 03-August-06			Bond Future	7.2500	7.1840	135.6910	136.5552	0.00
15/12/2005	R194 On 02-February-06			Bond Future	7.3200	7.2200	109.4556	109.6402	50.00
15/12/2005	R194 On 04-May-06			Bond Future	7.3100	7.1940	106.3632	106.5645	0.00
15/12/2005	R194 On 03-August-06			Bond Future	7.2900	7.1550	108.2940	108.5017	0.00
15/12/2005	R201 On 02-February-06			Bond Future	7.5800	7.5200	108.5872	108.9954	0.00
15/12/2005	R201 On 04-May-06			Bond Future	7.5900	7.5270	110.5477	110.9797	0.00
15/12/2005	R201 On 03-August-06			Bond Future	7.6000	7.5340	108.1388	108.5802	0.00
15/12/2005	R203 On 02-February-06			Bond Future	7.5900	7.5340	108.3233	108.7657	11.00
15/12/2005	R203 On 04-May-06			Bond Future	7.6000	7.5400	106.1096	106.5687	0.00
15/12/2005	R203 On 03-August-06			Bond Future	7.6100	7.5440	108.0388	108.5064	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
15/12/2005	R203 On 03-August-06	8.25	Call	Option on Bond Future	86946	91153	86946	91153	0.00
15/12/2005	R203 On 03-August-06	7.75	Call	Option on Bond Future	86946	91153	86946	91153	0.00
15/12/2005	R203 On 03-August-06	9.25	Call	Option on Bond Future	86946	91153	86946	91153	0.00
15/12/2005	R203 On 03-August-06	9.00	Call	Option on Bond Future	86946	91153	86946	91153	0.00
15/12/2005	R203 On 03-August-06	8.75	Call	Option on Bond Future	86946	91153	86946	91153	0.00
15/12/2005	R203 On 03-August-06	8.00	Call	Option on Bond Future	86946	91153	86946	91153	0.00
15/12/2005	R203 On 03-August-06	8.25	Put	Option on Bond Future	4080	3612	4080	3612	0.00
15/12/2005	R203 On 03-August-06	7.75	Put	Option on Bond Future	4080	3612	4080	3612	0.00
15/12/2005	R203 On 03-August-06	9.25	Put	Option on Bond Future	4080	3612	4080	3612	0.00
15/12/2005	R203 On 03-August-06	9.00	Put	Option on Bond Future	4080	3612	4080	3612	0.00
15/12/2005	R203 On 03-August-06	8.75	Put	Option on Bond Future	4080	3612	4080	3612	0.00
15/12/2005	R203 On 03-August-06	8.00	Put	Option on Bond Future	4080	3612	4080	3612	0.00
15/12/2005	R204 On 02-February-06			Bond Future	7.5600	7.5070	104.5958	105.0638	0.00
15/12/2005	R204 On 04-May-06			Bond Future	7.5700	7.5130	106.4810	106.9678	0.00
15/12/2005	R204 On 03-August-06			Bond Future	7.5800	7.5170	104.3843	104.8810	0.00
15/12/2005	R207 On 02-February-06			Bond Future	7.5300	7.4750	98.0705	98.5257	0.00
15/12/2005	R207 On 04-May-06			Bond Future	7.5400	7.4800	99.8431	100.3183	0.00
15/12/2005	R207 On 03-August-06			Bond Future	7.5400	7.4840	98.0174	98.5038	0.00