



## Derivatives Statistics Report

24 Jul 2006 - 28 Jul 2006

YieldX Market

Contract Details	Future Yield	Future Price	Future Deals	Future Contracts	Future Value	Strike	C/P	Option Premium	Volatility	Option Deals	Option Contracts	Option Value	Open Interest
GOVI 03/08/2006	232.345	232.34500	4	25	58,068,500.00				4.312				551
Total Contract(s) for GOVI			4	25	58,068,500.00								
R153 02/11/2006						8.25	Put	16672	4.330	1	1	14,900.00	101
Total Contract(s) for R153										1	1	14,900.00	
R157 03/08/2006	8.623	135.66477	1	5	6,822,891.50				8.000				118
R157 02/11/2006	8.649	131.53139	2	5	6,574,670.00				8.400				5
R157 02/11/2006						8.50	Put	27851	8.090	1	6	144,600.00	117
Total Contract(s) for R157			3	10	13,397,561.50					1	6	144,600.00	
R194 03/08/2006	8.578	106.40229	1	153	163,386,955.80				2.000				55
Total Contract(s) for R194			1	153	163,386,955.80								
<b>Grand Total</b>			<b>8</b>	<b>188</b>	<b>234,853,017.30</b>					<b>2</b>	<b>7</b>	<b>159,500.00</b>	