



# Derivatives Weekly Statistics Report

From 2005/12/19 To 2005/12/23

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2005	GOVI On 02-February-06			jGovi	235.8400	235.6010	235.8390	235.6010	506.00
19/12/2005	GOVI On 04-May-06			jGovi	240.0800	239.8510	240.0760	239.8510	220.00
19/12/2005	GOVI On 03-August-06			jGovi	244.4300	244.2050	244.4260	244.2050	0.00
19/12/2005	GOVI On 02-November-06			jGovi	248.8600	248.6500	248.8560	248.6500	0.00
19/12/2005	J152 On 28-February-06			jSwap	7.1500	7.1510	0.0000	0.0000	0.00
19/12/2005	J153 On 31-August-10			jSwap	7.3800	7.3810	0.0053	0.0050	0.00
19/12/2005	J157 On 15-September-15			jSwap	7.5800	7.5940	0.0054	0.0067	0.00
19/12/2005	J186 On 21-December-26			jSwap	7.1700	7.1970	0.0371	0.0335	0.00
19/12/2005	J194 On 28-February-08			jSwap	7.2800	7.2830	0.0052	0.0050	0.00
19/12/2005	J201 On 22-December-14			jSwap	7.5100	7.5320	0.0008	0.0021	0.00
19/12/2005	J203 On 15-September-17			jSwap	7.5400	7.5580	0.0032	0.0046	0.00
19/12/2005	J204 On 21-December-18			jSwap	7.5000	7.5210	0.0002	0.0018	0.00
19/12/2005	J207 On 15-January-20			jSwap	7.4800	7.4980	0.0471	0.0452	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
19/12/2005	JBAR On 16-March-05			jBar	7.0600	7.0710	0.0000	0.0000	0.00
19/12/2005	JFRA On 02-February-06			jFra	7.1200	7.1230	0.0174	0.0175	0.00
19/12/2005	JFRA On 01-February-07			jFra	7.3200	7.2810	0.0179	0.0178	500.00
19/12/2005	JFRA On 04-May-06			jFra	7.0500	7.0060	0.0173	0.0172	0.00
19/12/2005	JFRA On 03-May-07			jFra	7.4000	7.3040	0.0181	0.0179	0.00
19/12/2005	JFRA On 03-August-06			jFra	7.1700	7.1170	0.0176	0.0174	0.00
19/12/2005	JFRA On 02-August-07			jFra	7.4500	7.4940	0.0182	0.0183	0.00
19/12/2005	JFRA On 02-November-06			jFra	7.2500	7.1790	0.0178	0.0176	0.00
19/12/2005	JFRA On 01-November-07			jFra	7.5200	7.5400	0.0198	0.0198	0.00
19/12/2005	JN02 On 02-February-06			jNote	7.2800	7.2510	0.1354	0.1348	0.00
19/12/2005	JN05 On 02-February-06			jNote	7.5700	7.5500	0.3139	0.3133	0.00
19/12/2005	JN10 On 02-February-06			jNote	7.6500	7.6440	0.5331	0.5330	0.00
19/12/2005	JROD On 31-January-06			jRod	6.7600	6.5580	0.0029	0.0029	0.00
19/12/2005	JROD On 28-February-06			jRod	6.8800	6.6880	0.0025	0.0025	0.00
19/12/2005	JROD On 31-March-06			jRod	6.8900	6.7920	0.0053	0.0053	0.00
19/12/2005	JROD On 28-April-06			jRod	6.9600	6.8690	0.0048	0.0048	0.00
19/12/2005	JROD On 31-May-06			jRod	7.0500	6.9570	0.0045	0.0044	0.00
19/12/2005	JROD On 30-June-06			jRod	7.0000	6.9340	0.0072	0.0071	0.00
19/12/2005	JROD On 31-July-06			jRod	7.0500	6.9880	0.0067	0.0067	0.00
19/12/2005	JROD On 31-August-06			jRod	7.1000	7.0400	0.0064	0.0063	0.00
19/12/2005	JROD On 30-December-05			jRod	6.6700	6.4490	0.0019	0.0019	0.00
19/12/2005	R153 On 02-February-06			Bond Future	7.4100	7.4140	127.0439	127.0094	277.00
19/12/2005	R153 On 04-May-06			Bond Future	7.4100	7.4200	122.7430	122.7103	0.00
19/12/2005	R153 On 03-August-06			Bond Future	7.4100	7.4210	124.9643	124.9373	0.00
19/12/2005	R153 On 04-May-06	7.00	Call	Option on Bond Future	15063	15076	15063	15076	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
19/12/2005	R153 On 04-May-06	7.00	Put	Option on Bond Future	11475	11815	11475	11815	0.00
19/12/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	21113	21073	21113	21073	0.00
19/12/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	7405	7692	7405	7692	0.00
19/12/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	28223	28121	28223	28121	0.00
19/12/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	4504	4728	4504	4728	0.00
19/12/2005	R153 On 04-May-06	9.25	Call	Option on Bond Future	36196	36032	36196	36032	0.00
19/12/2005	R153 On 04-May-06	9.00	Call	Option on Bond Future	36196	36032	36196	36032	0.00
19/12/2005	R153 On 04-May-06	8.75	Call	Option on Bond Future	36196	36032	36196	36032	0.00
19/12/2005	R153 On 04-May-06	8.25	Call	Option on Bond Future	36196	36032	36196	36032	0.00
19/12/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	36196	36032	36196	36032	0.00
19/12/2005	R153 On 04-May-06	9.25	Put	Option on Bond Future	2571	2734	2571	2734	20.00
19/12/2005	R153 On 04-May-06	9.00	Put	Option on Bond Future	2571	2734	2571	2734	20.00
19/12/2005	R153 On 04-May-06	8.75	Put	Option on Bond Future	2571	2734	2571	2734	20.00
19/12/2005	R153 On 04-May-06	8.25	Put	Option on Bond Future	2571	2734	2571	2734	20.00
19/12/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	2571	2734	2571	2734	20.00
19/12/2005	R153 On 02-February-06	8.00	Call	Option on Bond Future	15397	15405	15397	15405	0.00
19/12/2005	R153 On 02-February-06	8.00	Put	Option on Bond Future	2823	3176	2823	3176	0.00
19/12/2005	R153 On 02-February-06	8.00	Call	Option on Bond Future	4921	5077	4921	5077	0.00
19/12/2005	R153 On 02-February-06	8.00	Put	Option on Bond Future	9496	9995	9496	9995	0.00
19/12/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	20584	20510	20584	20510	0.00
19/12/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	1658	1928	1658	1928	0.00
19/12/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	22411	22311	22411	22311	0.00
19/12/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	1378	1621	1378	1621	0.00
19/12/2005	R157 On 02-February-06			Bond Future	7.5900	7.6080	145.1829	145.0140	145.00
19/12/2005	R157 On 04-May-06			Bond Future	7.6000	7.6200	140.9746	140.8096	0.00
19/12/2005	R157 On 03-August-06			Bond Future	7.6100	7.6290	143.5265	143.3653	0.00
19/12/2005	R186 On 02-February-06			Bond Future	7.2200	7.2520	136.4153	136.0255	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
19/12/2005	R186 On 04-May-06			Bond Future	7.2200	7.2520	138.8702	138.4697	0.00
19/12/2005	R186 On 03-August-06			Bond Future	7.2200	7.2490	136.0888	135.6910	0.00
19/12/2005	R194 On 02-February-06			Bond Future	7.3000	7.3150	109.4808	109.4556	50.00
19/12/2005	R194 On 04-May-06			Bond Future	7.3000	7.3110	106.3821	106.3632	0.00
19/12/2005	R194 On 03-August-06			Bond Future	7.2800	7.2940	108.3089	108.2940	0.00
19/12/2005	R201 On 02-February-06			Bond Future	7.5600	7.5810	108.7208	108.5872	0.00
19/12/2005	R201 On 04-May-06			Bond Future	7.5700	7.5930	110.6784	110.5477	0.00
19/12/2005	R201 On 03-August-06			Bond Future	7.5800	7.6030	108.2665	108.1388	0.00
19/12/2005	R203 On 02-February-06			Bond Future	7.5700	7.5900	108.4810	108.3233	11.00
19/12/2005	R203 On 04-May-06			Bond Future	7.5800	7.5990	106.2649	106.1096	0.00
19/12/2005	R203 On 03-August-06			Bond Future	7.5900	7.6050	108.1841	108.0388	0.00
19/12/2005	R203 On 03-August-06	8.25	Call	Option on Bond Future	88121	86946	88121	86946	0.00
19/12/2005	R203 On 03-August-06	7.75	Call	Option on Bond Future	88121	86946	88121	86946	0.00
19/12/2005	R203 On 03-August-06	9.25	Call	Option on Bond Future	88121	86946	88121	86946	0.00
19/12/2005	R203 On 03-August-06	9.00	Call	Option on Bond Future	88121	86946	88121	86946	0.00
19/12/2005	R203 On 03-August-06	8.75	Call	Option on Bond Future	88121	86946	88121	86946	0.00
19/12/2005	R203 On 03-August-06	8.00	Call	Option on Bond Future	88121	86946	88121	86946	0.00
19/12/2005	R203 On 03-August-06	8.25	Put	Option on Bond Future	3803	4080	3803	4080	0.00
19/12/2005	R203 On 03-August-06	7.75	Put	Option on Bond Future	3803	4080	3803	4080	0.00
19/12/2005	R203 On 03-August-06	9.25	Put	Option on Bond Future	3803	4080	3803	4080	0.00
19/12/2005	R203 On 03-August-06	9.00	Put	Option on Bond Future	3803	4080	3803	4080	0.00
19/12/2005	R203 On 03-August-06	8.75	Put	Option on Bond Future	3803	4080	3803	4080	0.00
19/12/2005	R203 On 03-August-06	8.00	Put	Option on Bond Future	3803	4080	3803	4080	0.00
19/12/2005	R204 On 02-February-06			Bond Future	7.5400	7.5630	104.7626	104.5958	0.00
19/12/2005	R204 On 04-May-06			Bond Future	7.5500	7.5720	106.6457	106.4810	0.00
19/12/2005	R204 On 03-August-06			Bond Future	7.5600	7.5780	104.5387	104.3843	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
19/12/2005	R207 On 02-February-06			Bond Future	7.5100	7.5290	98.2388	98.0705	0.00
19/12/2005	R207 On 04-May-06			Bond Future	7.5200	7.5370	100.0095	99.8431	0.00
19/12/2005	R207 On 03-August-06			Bond Future	7.5200	7.5430	98.1819	98.0174	0.00
20/12/2005	GOVI On 02-February-06			jGovi	236.2700	235.8390	236.2660	235.8390	506.00
20/12/2005	GOVI On 04-May-06			jGovi	240.5100	240.0760	240.5090	240.0760	220.00
20/12/2005	GOVI On 03-August-06			jGovi	244.8600	244.4260	244.8560	244.4260	0.00
20/12/2005	GOVI On 02-November-06			jGovi	249.2700	248.8560	249.2730	248.8560	0.00
20/12/2005	J152 On 28-February-06			jSwap	7.1500	7.1510	0.0000	0.0000	0.00
20/12/2005	J153 On 31-August-10			jSwap	7.3400	7.3750	0.0068	0.0053	0.00
20/12/2005	J157 On 15-September-15			jSwap	7.5500	7.5760	0.0034	0.0054	0.00
20/12/2005	J186 On 21-December-26			jSwap	7.1300	7.1660	0.0416	0.0371	0.00
20/12/2005	J194 On 28-February-08			jSwap	7.2400	7.2750	0.0061	0.0052	0.00
20/12/2005	J201 On 22-December-14			jSwap	7.4900	7.5130	0.0012	0.0008	0.00
20/12/2005	J203 On 15-September-17			jSwap	7.5100	7.5400	0.0009	0.0032	0.00
20/12/2005	J204 On 21-December-18			jSwap	7.4700	7.5020	0.0024	0.0002	0.00
20/12/2005	J207 On 15-January-20			jSwap	7.4500	7.4790	0.0499	0.0471	0.00
20/12/2005	JBAR On 16-March-05			jBar	7.0600	7.0570	0.0000	0.0000	0.00
20/12/2005	JFRA On 02-February-06			jFra	7.1200	7.1210	0.0175	0.0174	0.00
20/12/2005	JFRA On 01-February-07			jFra	7.2800	7.3240	0.0178	0.0179	500.00
20/12/2005	JFRA On 04-May-06			jFra	7.0400	7.0540	0.0172	0.0173	0.00

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20/12/2005	JFRA On 03-May-07			jFra	7.3500	7.3950	0.0180	0.0181	0.00
20/12/2005	JFRA On 03-August-06			jFra	7.1400	7.1740	0.0175	0.0176	0.00
20/12/2005	JFRA On 02-August-07			jFra	7.3900	7.4460	0.0181	0.0182	0.00
20/12/2005	JFRA On 02-November-06			jFra	7.2200	7.2540	0.0177	0.0178	0.00
20/12/2005	JFRA On 01-November-07			jFra	7.4600	7.5190	0.0196	0.0198	0.00
20/12/2005	JN02 On 02-February-06			jNote	7.2500	7.2820	0.1347	0.1354	0.00
20/12/2005	JN05 On 02-February-06			jNote	7.5300	7.5690	0.3126	0.3139	0.00
20/12/2005	JN10 On 02-February-06			jNote	7.6100	7.6490	0.5315	0.5331	0.00
20/12/2005	JROD On 31-January-06			jRod	6.7600	6.7610	0.0029	0.0029	0.00
20/12/2005	JROD On 28-February-06			jRod	6.8800	6.8840	0.0026	0.0025	0.00
20/12/2005	JROD On 31-March-06			jRod	6.8800	6.8850	0.0053	0.0053	0.00
20/12/2005	JROD On 28-April-06			jRod	6.9600	6.9630	0.0048	0.0048	0.00
20/12/2005	JROD On 31-May-06			jRod	7.0500	7.0510	0.0045	0.0045	0.00
20/12/2005	JROD On 30-June-06			jRod	7.0000	6.9990	0.0072	0.0072	0.00
20/12/2005	JROD On 31-July-06			jRod	7.0500	7.0530	0.0067	0.0067	0.00
20/12/2005	JROD On 31-August-06			jRod	7.1000	7.1030	0.0064	0.0064	0.00
20/12/2005	JROD On 30-December-05			jRod	6.6700	6.6680	0.0019	0.0019	0.00
20/12/2005	R153 On 02-February-06			Bond Future	7.3600	7.4060	127.2249	127.0439	277.00
20/12/2005	R153 On 04-May-06			Bond Future	7.3700	7.4120	122.9229	122.7430	0.00
20/12/2005	R153 On 03-August-06			Bond Future	7.3700	7.4140	125.1459	124.9643	0.00
20/12/2005	R153 On 04-May-06	7.00	Call	Option on Bond Future	16022	15063	16022	15063	0.00
20/12/2005	R153 On 04-May-06	7.00	Put	Option on Bond Future	10634	11475	10634	11475	0.00
20/12/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	22286	21113	22286	21113	0.00
20/12/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	6779	7405	6779	7405	0.00
20/12/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	29586	28223	29586	28223	0.00

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20/12/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	4068	4504	4068	4504	0.00
20/12/2005	R153 On 04-May-06	9.25	Call	Option on Bond Future	37712	36196	37712	36196	0.00
20/12/2005	R153 On 04-May-06	9.00	Call	Option on Bond Future	37712	36196	37712	36196	0.00
20/12/2005	R153 On 04-May-06	8.75	Call	Option on Bond Future	37712	36196	37712	36196	0.00
20/12/2005	R153 On 04-May-06	8.25	Call	Option on Bond Future	37712	36196	37712	36196	0.00
20/12/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	37712	36196	37712	36196	0.00
20/12/2005	R153 On 04-May-06	9.25	Put	Option on Bond Future	2289	2571	2289	2571	20.00
20/12/2005	R153 On 04-May-06	9.00	Put	Option on Bond Future	2289	2571	2289	2571	20.00
20/12/2005	R153 On 04-May-06	8.75	Put	Option on Bond Future	2289	2571	2289	2571	20.00
20/12/2005	R153 On 04-May-06	8.25	Put	Option on Bond Future	2289	2571	2289	2571	20.00
20/12/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	2289	2571	2289	2571	20.00
20/12/2005	R153 On 02-February-06	8.00	Call	Option on Bond Future	16721	15397	16721	15397	0.00
20/12/2005	R153 On 02-February-06	8.00	Put	Option on Bond Future	2337	2823	2337	2823	0.00
20/12/2005	R153 On 02-February-06	8.00	Call	Option on Bond Future	5603	4921	5603	4921	0.00
20/12/2005	R153 On 02-February-06	8.00	Put	Option on Bond Future	8368	9496	8368	9496	0.00
20/12/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	22075	20584	22075	20584	0.00
20/12/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	1339	1658	1339	1658	0.00
20/12/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	23947	22411	23947	22411	0.00
20/12/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	1103	1378	1103	1378	0.00
20/12/2005	R157 On 02-February-06			Bond Future	7.5600	7.5880	145.4453	145.1829	145.00
20/12/2005	R157 On 04-May-06			Bond Future	7.5700	7.6000	141.2393	140.9746	0.00
20/12/2005	R157 On 03-August-06			Bond Future	7.5800	7.6090	143.7929	143.5265	0.00
20/12/2005	R186 On 02-February-06			Bond Future	7.1800	7.2230	136.9694	136.4153	0.00
20/12/2005	R186 On 04-May-06			Bond Future	7.1800	7.2220	139.4339	138.8702	0.00
20/12/2005	R186 On 03-August-06			Bond Future	7.1800	7.2190	136.6488	136.0888	0.00
20/12/2005	R194 On 02-February-06			Bond Future	7.2500	7.3020	109.5760	109.4808	50.00
20/12/2005	R194 On 04-May-06			Bond Future	7.2500	7.3000	106.4767	106.3821	0.00

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20/12/2005	R194 On 03-August-06			Bond Future	7.2200	7.2840	108.4015	108.3089	0.00
20/12/2005	R201 On 02-February-06			Bond Future	7.5300	7.5610	108.9284	108.7208	0.00
20/12/2005	R201 On 04-May-06			Bond Future	7.5400	7.5730	110.8879	110.6784	0.00
20/12/2005	R201 On 03-August-06			Bond Future	7.5500	7.5830	108.4713	108.2665	0.00
20/12/2005	R203 On 02-February-06			Bond Future	7.5400	7.5700	108.7261	108.4810	11.00
20/12/2005	R203 On 04-May-06			Bond Future	7.5500	7.5790	106.5063	106.2649	0.00
20/12/2005	R203 On 03-August-06			Bond Future	7.5500	7.5860	108.4295	108.1841	0.00
20/12/2005	R203 On 03-August-06	8.25	Call	Option on Bond Future	90293	88121	90293	88121	0.00
20/12/2005	R203 On 03-August-06	7.75	Call	Option on Bond Future	90293	88121	90293	88121	0.00
20/12/2005	R203 On 03-August-06	9.25	Call	Option on Bond Future	90293	88121	90293	88121	0.00
20/12/2005	R203 On 03-August-06	9.00	Call	Option on Bond Future	90293	88121	90293	88121	0.00
20/12/2005	R203 On 03-August-06	8.75	Call	Option on Bond Future	90293	88121	90293	88121	0.00
20/12/2005	R203 On 03-August-06	8.00	Call	Option on Bond Future	90293	88121	90293	88121	0.00
20/12/2005	R203 On 03-August-06	8.25	Put	Option on Bond Future	3521	3803	3521	3803	0.00
20/12/2005	R203 On 03-August-06	7.75	Put	Option on Bond Future	3521	3803	3521	3803	0.00
20/12/2005	R203 On 03-August-06	9.25	Put	Option on Bond Future	3521	3803	3521	3803	0.00
20/12/2005	R203 On 03-August-06	9.00	Put	Option on Bond Future	3521	3803	3521	3803	0.00
20/12/2005	R203 On 03-August-06	8.75	Put	Option on Bond Future	3521	3803	3521	3803	0.00
20/12/2005	R203 On 03-August-06	8.00	Put	Option on Bond Future	3521	3803	3521	3803	0.00
20/12/2005	R204 On 02-February-06			Bond Future	7.5100	7.5430	105.0135	104.7626	0.00
20/12/2005	R204 On 04-May-06			Bond Future	7.5200	7.5520	106.9016	106.6457	0.00
20/12/2005	R204 On 03-August-06			Bond Future	7.5300	7.5590	104.7994	104.5387	0.00
20/12/2005	R207 On 02-February-06			Bond Future	7.4800	7.5090	98.5003	98.2388	0.00
20/12/2005	R207 On 04-May-06			Bond Future	7.4900	7.5170	100.2765	100.0095	0.00
20/12/2005	R207 On 03-August-06			Bond Future	7.4900	7.5230	98.4459	98.1819	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
21/12/2005	GOVI On 02-February-06			jGovi	236.1400	236.2660	236.1350	236.2660	506.00
21/12/2005	GOVI On 04-May-06			jGovi	240.3700	240.5090	240.3700	240.5090	220.00
21/12/2005	GOVI On 03-August-06			jGovi	244.7200	244.8560	244.7180	244.8560	0.00
21/12/2005	GOVI On 02-November-06			jGovi	249.1400	249.2730	249.1440	249.2730	0.00
21/12/2005	J152 On 28-February-06			jSwap	7.1500	7.1510	0.0000	0.0000	0.00
21/12/2005	J153 On 31-August-10			jSwap	7.3600	7.3390	0.0061	0.0068	0.00
21/12/2005	J157 On 15-September-15			jSwap	7.5600	7.5480	0.0040	0.0034	0.00
21/12/2005	J186 On 21-December-26			jSwap	7.1300	7.1260	0.0393	0.0416	0.00
21/12/2005	J194 On 28-February-08			jSwap	7.2600	7.2360	0.0056	0.0061	0.00
21/12/2005	J201 On 22-December-14			jSwap	7.5300	7.4850	0.0019	0.0012	0.00
21/12/2005	J203 On 15-September-17			jSwap	7.5200	7.5110	0.0016	0.0009	0.00
21/12/2005	J204 On 21-December-18			jSwap	7.5100	7.4730	0.0009	0.0024	0.00
21/12/2005	J207 On 15-January-20			jSwap	7.4600	7.4490	0.0489	0.0499	0.00
21/12/2005	JBAR On 16-March-05			jBar	7.0500	7.0570	0.0000	0.0000	0.00
21/12/2005	JFRA On 02-February-06			jFra	7.1200	7.1230	0.0175	0.0175	0.00
21/12/2005	JFRA On 01-February-07			jFra	7.2900	7.2820	0.0179	0.0178	500.00
21/12/2005	JFRA On 04-May-06			jFra	7.0300	7.0370	0.0172	0.0172	0.00
21/12/2005	JFRA On 03-May-07			jFra	7.3600	7.3450	0.0180	0.0180	0.00
21/12/2005	JFRA On 03-August-06			jFra	7.1500	7.1420	0.0175	0.0175	0.00
21/12/2005	JFRA On 02-August-07			jFra	7.4200	7.3910	0.0182	0.0181	0.00
21/12/2005	JFRA On 02-November-06			jFra	7.2200	7.2150	0.0177	0.0177	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
21/12/2005	JFRA On 01-November-07			jFra	7.4900	7.4550	0.0197	0.0196	0.00
21/12/2005	JN02 On 02-February-06			jNote	7.2600	7.2450	0.1349	0.1347	0.00
21/12/2005	JN05 On 02-February-06			jNote	7.5400	7.5290	0.3128	0.3126	0.00
21/12/2005	JN10 On 02-February-06			jNote	7.6300	7.6140	0.5326	0.5315	0.00
21/12/2005	JROD On 31-January-06			jRod	6.7500	6.7580	0.0030	0.0029	0.00
21/12/2005	JROD On 28-February-06			jRod	6.8700	6.8810	0.0026	0.0026	0.00
21/12/2005	JROD On 31-March-06			jRod	6.8800	6.8840	0.0054	0.0053	0.00
21/12/2005	JROD On 28-April-06			jRod	6.9600	6.9610	0.0049	0.0048	0.00
21/12/2005	JROD On 31-May-06			jRod	7.0500	7.0490	0.0045	0.0045	0.00
21/12/2005	JROD On 30-June-06			jRod	7.0000	6.9970	0.0072	0.0072	0.00
21/12/2005	JROD On 31-July-06			jRod	7.0500	7.0510	0.0068	0.0067	0.00
21/12/2005	JROD On 31-August-06			jRod	7.1000	7.1010	0.0064	0.0064	0.00
21/12/2005	JROD On 30-December-05			jRod	6.6700	6.6670	0.0019	0.0019	0.00
21/12/2005	R153 On 02-February-06			Bond Future	7.3800	7.3640	127.1430	127.2249	267.00
21/12/2005	R153 On 04-May-06			Bond Future	7.3900	7.3680	122.8370	122.9229	0.00
21/12/2005	R153 On 03-August-06			Bond Future	7.3900	7.3670	125.0609	125.1459	0.00
21/12/2005	R153 On 04-May-06	7.00	Call	Option on Bond Future	15488	16022	15488	16022	0.00
21/12/2005	R153 On 04-May-06	7.00	Put	Option on Bond Future	10960	10634	10960	10634	0.00
21/12/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	21657	22286	21657	22286	0.00
21/12/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	7009	6779	7009	6779	0.00
21/12/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	28878	29586	28878	29586	0.00
21/12/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	4218	4068	4218	4068	0.00
21/12/2005	R153 On 04-May-06	9.25	Call	Option on Bond Future	36945	37712	36945	37712	0.00
21/12/2005	R153 On 04-May-06	9.00	Call	Option on Bond Future	36945	37712	36945	37712	0.00
21/12/2005	R153 On 04-May-06	8.75	Call	Option on Bond Future	36945	37712	36945	37712	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
21/12/2005	R153 On 04-May-06	8.25	Call	Option on Bond Future	36945	37712	36945	37712	0.00
21/12/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	36945	37712	36945	37712	0.00
21/12/2005	R153 On 04-May-06	9.25	Put	Option on Bond Future	2380	2289	2380	2289	20.00
21/12/2005	R153 On 04-May-06	9.00	Put	Option on Bond Future	2380	2289	2380	2289	20.00
21/12/2005	R153 On 04-May-06	8.75	Put	Option on Bond Future	2380	2289	2380	2289	20.00
21/12/2005	R153 On 04-May-06	8.25	Put	Option on Bond Future	2380	2289	2380	2289	20.00
21/12/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	2380	2289	2380	2289	20.00
21/12/2005	R153 On 02-February-06	8.00	Call	Option on Bond Future	16020	16721	16020	16721	0.00
21/12/2005	R153 On 02-February-06	8.00	Put	Option on Bond Future	2455	2337	2455	2337	0.00
21/12/2005	R153 On 02-February-06	8.00	Call	Option on Bond Future	5174	5603	5174	5603	0.00
21/12/2005	R153 On 02-February-06	8.00	Put	Option on Bond Future	8758	8368	8758	8368	0.00
21/12/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	21321	22075	21321	22075	0.00
21/12/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	1405	1339	1405	1339	0.00
21/12/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	23181	23947	23181	23947	0.00
21/12/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	1157	1103	1157	1103	0.00
21/12/2005	R157 On 02-February-06			Bond Future	7.5700	7.5570	145.3691	145.4453	140.00
21/12/2005	R157 On 04-May-06			Bond Future	7.5800	7.5680	141.1565	141.2393	0.00
21/12/2005	R157 On 03-August-06			Bond Future	7.5900	7.5760	143.7121	143.7929	0.00
21/12/2005	R186 On 02-February-06			Bond Future	7.1800	7.1820	136.9694	136.9694	0.00
21/12/2005	R186 On 04-May-06			Bond Future	7.1800	7.1800	139.4339	139.4339	0.00
21/12/2005	R186 On 03-August-06			Bond Future	7.1800	7.1770	136.6488	136.6488	0.00
21/12/2005	R194 On 02-February-06			Bond Future	7.2800	7.2530	109.5294	109.5760	50.00
21/12/2005	R194 On 04-May-06			Bond Future	7.2700	7.2450	106.4268	106.4767	0.00
21/12/2005	R194 On 03-August-06			Bond Future	7.2600	7.2220	108.3522	108.4015	0.00
21/12/2005	R201 On 02-February-06			Bond Future	7.5400	7.5300	108.8681	108.9284	0.00
21/12/2005	R201 On 04-May-06			Bond Future	7.5500	7.5410	110.8224	110.8879	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
21/12/2005	R201 On 03-August-06			Bond Future	7.5600	7.5510	108.4136	108.4713	0.00
21/12/2005	R203 On 02-February-06			Bond Future	7.5500	7.5390	108.6549	108.7261	11.00
21/12/2005	R203 On 04-May-06			Bond Future	7.5600	7.5480	106.4361	106.5063	0.00
21/12/2005	R203 On 03-August-06			Bond Future	7.5600	7.5540	108.3604	108.4295	0.00
21/12/2005	R203 On 03-August-06	8.25	Call	Option on Bond Future	89644	90293	89644	90293	0.00
21/12/2005	R203 On 03-August-06	7.75	Call	Option on Bond Future	89644	90293	89644	90293	0.00
21/12/2005	R203 On 03-August-06	9.25	Call	Option on Bond Future	89644	90293	89644	90293	0.00
21/12/2005	R203 On 03-August-06	9.00	Call	Option on Bond Future	89644	90293	89644	90293	0.00
21/12/2005	R203 On 03-August-06	8.75	Call	Option on Bond Future	89644	90293	89644	90293	0.00
21/12/2005	R203 On 03-August-06	8.00	Call	Option on Bond Future	89644	90293	89644	90293	0.00
21/12/2005	R203 On 03-August-06	8.25	Put	Option on Bond Future	3562	3521	3562	3521	0.00
21/12/2005	R203 On 03-August-06	7.75	Put	Option on Bond Future	3562	3521	3562	3521	0.00
21/12/2005	R203 On 03-August-06	9.25	Put	Option on Bond Future	3562	3521	3562	3521	0.00
21/12/2005	R203 On 03-August-06	9.00	Put	Option on Bond Future	3562	3521	3562	3521	0.00
21/12/2005	R203 On 03-August-06	8.75	Put	Option on Bond Future	3562	3521	3562	3521	0.00
21/12/2005	R203 On 03-August-06	8.00	Put	Option on Bond Future	3562	3521	3562	3521	0.00
21/12/2005	R204 On 02-February-06			Bond Future	7.5200	7.5130	104.9382	105.0135	0.00
21/12/2005	R204 On 04-May-06			Bond Future	7.5300	7.5210	106.8272	106.9016	0.00
21/12/2005	R204 On 03-August-06			Bond Future	7.5400	7.5270	104.7178	104.7994	0.00
21/12/2005	R207 On 02-February-06			Bond Future	7.4900	7.4780	98.4327	98.5003	0.00
21/12/2005	R207 On 04-May-06			Bond Future	7.4900	7.4850	100.2013	100.2765	0.00
21/12/2005	R207 On 03-August-06			Bond Future	7.5000	7.4910	98.3716	98.4459	0.00
22/12/2005	GOVI On 02-February-06			jGovi	236.0200	236.1350	236.0150	236.1350	506.00
22/12/2005	GOVI On 04-May-06			jGovi	240.2400	240.3700	240.2440	240.3700	220.00
22/12/2005	GOVI On 03-August-06			jGovi	244.5900	244.7180	244.5860	244.7180	0.00
22/12/2005	GOVI On 02-November-06			jGovi	249.0100	249.1440	249.0090	249.1440	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
22/12/2005	J152 On 28-February-06			jSwap	7.1500	7.1510	0.0000	0.0000	0.00
22/12/2005	J153 On 31-August-10			jSwap	7.3600	7.3550	0.0057	0.0061	0.00
22/12/2005	J157 On 15-September-15			jSwap	7.5700	7.5560	0.0047	0.0040	0.00
22/12/2005	J186 On 21-December-26			jSwap	7.1500	7.1300	0.0376	0.0393	0.00
22/12/2005	J194 On 28-February-08			jSwap	7.2600	7.2550	0.0054	0.0056	0.00
22/12/2005	J201 On 22-December-14			jSwap	7.5400	7.5310	0.0022	0.0019	0.00
22/12/2005	J203 On 15-September-17			jSwap	7.5300	7.5200	0.0023	0.0016	0.00
22/12/2005	J204 On 21-December-18			jSwap	7.5200	7.5110	0.0012	0.0009	0.00
22/12/2005	J207 On 15-January-20			jSwap	7.4600	7.4600	0.0487	0.0489	0.00
22/12/2005	JBAR On 16-March-05			jBar	7.0500	7.0500	0.0000	0.0000	0.00
22/12/2005	JFRA On 02-February-06			jFra	7.1200	7.1230	0.0174	0.0175	0.00
22/12/2005	JFRA On 01-February-07			jFra	7.3000	7.2940	0.0179	0.0179	500.00
22/12/2005	JFRA On 04-May-06			jFra	7.0400	7.0340	0.0172	0.0172	0.00
22/12/2005	JFRA On 03-May-07			jFra	7.3600	7.3560	0.0180	0.0180	0.00
22/12/2005	JFRA On 03-August-06			jFra	7.1400	7.1450	0.0175	0.0175	0.00
22/12/2005	JFRA On 02-August-07			jFra	7.4200	7.4150	0.0182	0.0182	0.00
22/12/2005	JFRA On 02-November-06			jFra	7.2300	7.2230	0.0177	0.0177	0.00
22/12/2005	JFRA On 01-November-07			jFra	7.5100	7.4860	0.0198	0.0197	0.00
22/12/2005	JN02 On 02-February-06			jNote	7.2600	7.2560	0.1350	0.1349	0.00
22/12/2005	JN05 On 02-February-06			jNote	7.5500	7.5360	0.3132	0.3128	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
22/12/2005	JN10 On 02-February-06			jNote	7.6400	7.6340	0.5326	0.5326	0.00
22/12/2005	JROD On 31-January-06			jRod	6.7500	6.7490	0.0030	0.0030	0.00
22/12/2005	JROD On 28-February-06			jRod	6.8700	6.8690	0.0026	0.0026	0.00
22/12/2005	JROD On 31-March-06			jRod	6.8800	6.8780	0.0054	0.0054	0.00
22/12/2005	JROD On 28-April-06			jRod	6.9500	6.9560	0.0049	0.0049	0.00
22/12/2005	JROD On 31-May-06			jRod	7.0400	7.0460	0.0045	0.0045	0.00
22/12/2005	JROD On 30-June-06			jRod	6.9900	6.9960	0.0072	0.0072	0.00
22/12/2005	JROD On 31-July-06			jRod	7.0400	7.0500	0.0068	0.0068	0.00
22/12/2005	JROD On 31-August-06			jRod	7.0900	7.1000	0.0064	0.0064	0.00
22/12/2005	JROD On 30-December-05			jRod	6.6700	6.6660	0.0019	0.0019	0.00
22/12/2005	R153 On 02-February-06			Bond Future	7.3900	7.3830	127.0999	127.1430	267.00
22/12/2005	R153 On 04-May-06			Bond Future	7.4000	7.3890	122.7920	122.8370	0.00
22/12/2005	R153 On 03-August-06			Bond Future	7.4000	7.3890	125.0106	125.0609	0.00
22/12/2005	R153 On 04-May-06	7.00	Call	Option on Bond Future	15189	15488	15189	15488	0.00
22/12/2005	R153 On 04-May-06	7.00	Put	Option on Bond Future	11110	10960	11110	10960	0.00
22/12/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	21309	21657	21309	21657	0.00
22/12/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	7110	7009	7110	7009	0.00
22/12/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	28491	28878	28491	28878	0.00
22/12/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	4281	4218	4281	4218	0.00
22/12/2005	R153 On 04-May-06	9.25	Call	Option on Bond Future	36531	36945	36531	36945	0.00
22/12/2005	R153 On 04-May-06	9.00	Call	Option on Bond Future	36531	36945	36531	36945	0.00
22/12/2005	R153 On 04-May-06	8.75	Call	Option on Bond Future	36531	36945	36531	36945	0.00
22/12/2005	R153 On 04-May-06	8.25	Call	Option on Bond Future	36531	36945	36531	36945	0.00
22/12/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	36531	36945	36531	36945	0.00
22/12/2005	R153 On 04-May-06	9.25	Put	Option on Bond Future	2416	2380	2416	2380	20.00
22/12/2005	R153 On 04-May-06	9.00	Put	Option on Bond Future	2416	2380	2416	2380	20.00
22/12/2005	R153 On 04-May-06	8.75	Put	Option on Bond Future	2416	2380	2416	2380	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
22/12/2005	R153 On 04-May-06	8.25	Put	Option on Bond Future	2416	2380	2416	2380	20.00
22/12/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	2416	2380	2416	2380	20.00
22/12/2005	R153 On 02-February-06	8.00	Call	Option on Bond Future	15623	16020	15623	16020	0.00
22/12/2005	R153 On 02-February-06	8.00	Put	Option on Bond Future	2489	2455	2489	2455	0.00
22/12/2005	R153 On 02-February-06	8.00	Call	Option on Bond Future	4918	5174	4918	5174	0.00
22/12/2005	R153 On 02-February-06	8.00	Put	Option on Bond Future	8933	8758	8933	8758	0.00
22/12/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	20902	21321	20902	21321	0.00
22/12/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	1417	1405	1417	1405	0.00
22/12/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	22757	23181	22757	23181	0.00
22/12/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	1164	1157	1164	1157	0.00
22/12/2005	R157 On 02-February-06			Bond Future	7.5800	7.5660	145.2844	145.3691	140.00
22/12/2005	R157 On 04-May-06			Bond Future	7.5900	7.5780	141.0738	141.1565	0.00
22/12/2005	R157 On 03-August-06			Bond Future	7.6000	7.5860	143.6233	143.7121	0.00
22/12/2005	R186 On 02-February-06			Bond Future	7.2000	7.1820	136.7663	136.9694	0.00
22/12/2005	R186 On 04-May-06			Bond Future	7.2000	7.1800	139.2187	139.4339	0.00
22/12/2005	R186 On 03-August-06			Bond Future	7.1900	7.1770	136.4350	136.6488	0.00
22/12/2005	R194 On 02-February-06			Bond Future	7.2900	7.2770	109.5080	109.5294	50.00
22/12/2005	R194 On 04-May-06			Bond Future	7.2900	7.2740	106.4044	106.4268	0.00
22/12/2005	R194 On 03-August-06			Bond Future	7.2700	7.2550	108.3283	108.3522	0.00
22/12/2005	R201 On 02-February-06			Bond Future	7.5400	7.5390	108.8346	108.8681	0.00
22/12/2005	R201 On 04-May-06			Bond Future	7.5600	7.5510	110.7896	110.8224	0.00
22/12/2005	R201 On 03-August-06			Bond Future	7.5700	7.5600	108.3752	108.4136	0.00
22/12/2005	R203 On 02-February-06			Bond Future	7.5600	7.5480	108.5758	108.6549	11.00
22/12/2005	R203 On 04-May-06			Bond Future	7.5700	7.5570	106.3505	106.4361	0.00
22/12/2005	R203 On 03-August-06			Bond Future	7.5700	7.5630	108.2761	108.3604	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
22/12/2005	R203 On 03-August-06	8.25	Call	Option on Bond Future	88857	89644	88857	89644	0.00
22/12/2005	R203 On 03-August-06	7.75	Call	Option on Bond Future	88857	89644	88857	89644	0.00
22/12/2005	R203 On 03-August-06	9.25	Call	Option on Bond Future	88857	89644	88857	89644	0.00
22/12/2005	R203 On 03-August-06	9.00	Call	Option on Bond Future	88857	89644	88857	89644	0.00
22/12/2005	R203 On 03-August-06	8.75	Call	Option on Bond Future	88857	89644	88857	89644	0.00
22/12/2005	R203 On 03-August-06	8.00	Call	Option on Bond Future	88857	89644	88857	89644	0.00
22/12/2005	R203 On 03-August-06	8.25	Put	Option on Bond Future	3620	3562	3620	3562	0.00
22/12/2005	R203 On 03-August-06	7.75	Put	Option on Bond Future	3620	3562	3620	3562	0.00
22/12/2005	R203 On 03-August-06	9.25	Put	Option on Bond Future	3620	3562	3620	3562	0.00
22/12/2005	R203 On 03-August-06	9.00	Put	Option on Bond Future	3620	3562	3620	3562	0.00
22/12/2005	R203 On 03-August-06	8.75	Put	Option on Bond Future	3620	3562	3620	3562	0.00
22/12/2005	R203 On 03-August-06	8.00	Put	Option on Bond Future	3620	3562	3620	3562	0.00
22/12/2005	R204 On 02-February-06			Bond Future	7.5300	7.5220	104.8963	104.9382	0.00
22/12/2005	R204 On 04-May-06			Bond Future	7.5400	7.5300	106.7777	106.8272	0.00
22/12/2005	R204 On 03-August-06			Bond Future	7.5400	7.5370	104.6770	104.7178	0.00
22/12/2005	R207 On 02-February-06			Bond Future	7.4900	7.4860	98.4074	98.4327	0.00
22/12/2005	R207 On 04-May-06			Bond Future	7.5000	7.4940	100.1679	100.2013	0.00
22/12/2005	R207 On 03-August-06			Bond Future	7.5000	7.5000	98.3385	98.3716	0.00
23/12/2005	GOVI On 02-February-06			jGovi	236.9900	236.0150	236.9850	236.0150	506.00
23/12/2005	GOVI On 04-May-06			jGovi	241.2200	240.2440	241.2200	240.2440	220.00
23/12/2005	GOVI On 03-August-06			jGovi	245.5500	244.5860	245.5500	244.5860	0.00
23/12/2005	GOVI On 02-November-06			jGovi	249.9400	249.0090	249.9430	249.0090	0.00
23/12/2005	J152 On 28-February-06			jSwap	7.1500	7.1510	0.0000	0.0000	0.00
23/12/2005	J153 On 31-August-10			jSwap	7.3100	7.3640	0.0082	0.0057	0.00
23/12/2005	J157 On 15-September-15			jSwap	7.4800	7.5660	0.0016	0.0047	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
23/12/2005	J186 On 21-December-26			jSwap	7.0600	7.1460	0.0470	0.0376	0.00
23/12/2005	J194 On 28-February-08			jSwap	7.2100	7.2630	0.0067	0.0054	0.00
23/12/2005	J201 On 22-December-14			jSwap	7.4500	7.5350	0.0033	0.0022	0.00
23/12/2005	J203 On 15-September-17			jSwap	7.4400	7.5290	0.0046	0.0023	0.00
23/12/2005	J204 On 21-December-18			jSwap	7.4300	7.5150	0.0057	0.0012	0.00
23/12/2005	J207 On 15-January-20			jSwap	7.3800	7.4620	0.0562	0.0487	0.00
23/12/2005	JBAR On 16-March-05			jBar	7.0500	7.0500	0.0000	0.0000	0.00
23/12/2005	JFRA On 02-February-06			jFra	7.1200	7.1200	0.0174	0.0174	0.00
23/12/2005	JFRA On 01-February-07			jFra	7.2700	7.3010	0.0178	0.0179	500.00
23/12/2005	JFRA On 04-May-06			jFra	7.0300	7.0370	0.0172	0.0172	0.00
23/12/2005	JFRA On 03-May-07			jFra	7.3700	7.3610	0.0180	0.0180	0.00
23/12/2005	JFRA On 03-August-06			jFra	7.1200	7.1420	0.0174	0.0175	0.00
23/12/2005	JFRA On 02-August-07			jFra	7.3300	7.4170	0.0180	0.0182	0.00
23/12/2005	JFRA On 02-November-06			jFra	7.2100	7.2260	0.0177	0.0177	0.00
23/12/2005	JFRA On 01-November-07			jFra	7.3600	7.5050	0.0194	0.0198	0.00
23/12/2005	JN02 On 02-February-06			jNote	7.2200	7.2600	0.1343	0.1350	0.00
23/12/2005	JN05 On 02-February-06			jNote	7.4800	7.5480	0.3109	0.3132	0.00
23/12/2005	JN10 On 02-February-06			jNote	7.5600	7.6360	0.5287	0.5326	0.00
23/12/2005	JROD On 31-January-06			jRod	6.5200	6.7480	0.0030	0.0030	0.00
23/12/2005	JROD On 28-February-06			jRod	6.6400	6.8660	0.0026	0.0026	0.00
23/12/2005	JROD On 31-March-06			jRod	6.7600	6.8750	0.0054	0.0054	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
23/12/2005	JROD On 28-April-06			jRod	6.8300	6.9500	0.0050	0.0049	0.00
23/12/2005	JROD On 31-May-06			jRod	6.9200	7.0370	0.0046	0.0045	0.00
23/12/2005	JROD On 30-June-06			jRod	6.9100	6.9890	0.0073	0.0072	0.00
23/12/2005	JROD On 31-July-06			jRod	6.9700	7.0420	0.0069	0.0068	0.00
23/12/2005	JROD On 31-August-06			jRod	7.0200	7.0920	0.0065	0.0064	0.00
23/12/2005	JROD On 30-December-05			jRod	6.4400	6.6650	0.0019	0.0019	0.00
23/12/2005	R153 On 02-February-06			Bond Future	7.3300	7.3930	127.3933	127.0999	267.00
23/12/2005	R153 On 04-May-06			Bond Future	7.3300	7.4000	123.0827	122.7920	0.00
23/12/2005	R153 On 03-August-06			Bond Future	7.3300	7.4020	125.2931	125.0106	0.00
23/12/2005	R153 On 04-May-06	7.00	Call	Option on Bond Future	16804	15189	16804	15189	0.00
23/12/2005	R153 On 04-May-06	7.00	Put	Option on Bond Future	9819	11110	9819	11110	0.00
23/12/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	23269	21309	23269	21309	0.00
23/12/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	6164	7110	6164	7110	0.00
23/12/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	30751	28491	30751	28491	0.00
23/12/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	3634	4281	3634	4281	0.00
23/12/2005	R153 On 04-May-06	9.25	Call	Option on Bond Future	39026	36531	39026	36531	0.00
23/12/2005	R153 On 04-May-06	9.00	Call	Option on Bond Future	39026	36531	39026	36531	0.00
23/12/2005	R153 On 04-May-06	8.75	Call	Option on Bond Future	39026	36531	39026	36531	0.00
23/12/2005	R153 On 04-May-06	8.25	Call	Option on Bond Future	39026	36531	39026	36531	0.00
23/12/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	39026	36531	39026	36531	0.00
23/12/2005	R153 On 04-May-06	9.25	Put	Option on Bond Future	2005	2416	2005	2416	20.00
23/12/2005	R153 On 04-May-06	9.00	Put	Option on Bond Future	2005	2416	2005	2416	20.00
23/12/2005	R153 On 04-May-06	8.75	Put	Option on Bond Future	2005	2416	2005	2416	20.00
23/12/2005	R153 On 04-May-06	8.25	Put	Option on Bond Future	2005	2416	2005	2416	20.00
23/12/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	2005	2416	2005	2416	20.00
23/12/2005	R153 On 02-February-06	8.00	Call	Option on Bond Future	17886	15623	17886	15623	0.00
23/12/2005	R153 On 02-February-06	8.00	Put	Option on Bond Future	1818	2489	1818	2489	0.00
23/12/2005	R153 On 02-February-06	8.00	Call	Option on Bond Future	6136	4918	6136	4918	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
23/12/2005	R153 On 02-February-06	8.00	Put	Option on Bond Future	7217	8933	7217	8933	0.00
23/12/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	23415	20902	23415	20902	0.00
23/12/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	996	1417	996	1417	0.00
23/12/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	25335	22757	25335	22757	0.00
23/12/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	808	1164	808	1164	0.00
23/12/2005	R157 On 02-February-06			Bond Future	7.4800	7.5760	146.0658	145.2844	140.00
23/12/2005	R157 On 04-May-06			Bond Future	7.4900	7.5880	141.8621	141.0738	0.00
23/12/2005	R157 On 03-August-06			Bond Future	7.5000	7.5970	144.4093	143.6233	0.00
23/12/2005	R186 On 02-February-06			Bond Future	7.1100	7.1970	137.9370	136.7663	0.00
23/12/2005	R186 On 04-May-06			Bond Future	7.1100	7.1960	140.4086	139.2187	0.00
23/12/2005	R186 On 03-August-06			Bond Future	7.1000	7.1930	137.6304	136.4350	0.00
23/12/2005	R194 On 02-February-06			Bond Future	7.2200	7.2880	109.6441	109.5080	50.00
23/12/2005	R194 On 04-May-06			Bond Future	7.2100	7.2870	106.5370	106.4044	0.00
23/12/2005	R194 On 03-August-06			Bond Future	7.1900	7.2710	108.4493	108.3283	0.00
23/12/2005	R201 On 02-February-06			Bond Future	7.4600	7.5440	109.4191	108.8346	0.00
23/12/2005	R201 On 04-May-06			Bond Future	7.4700	7.5560	111.3744	110.7896	0.00
23/12/2005	R201 On 03-August-06			Bond Future	7.4800	7.5660	108.9596	108.3752	0.00
23/12/2005	R203 On 02-February-06			Bond Future	7.4700	7.5580	109.2983	108.5758	11.00
23/12/2005	R203 On 04-May-06			Bond Future	7.4700	7.5680	107.0855	106.3505	0.00
23/12/2005	R203 On 03-August-06			Bond Future	7.4800	7.5740	109.0076	108.2761	0.00
23/12/2005	R203 On 03-August-06	8.25	Call	Option on Bond Future	95460	88857	95460	88857	0.00
23/12/2005	R203 On 03-August-06	7.75	Call	Option on Bond Future	95460	88857	95460	88857	0.00
23/12/2005	R203 On 03-August-06	9.25	Call	Option on Bond Future	95460	88857	95460	88857	0.00
23/12/2005	R203 On 03-August-06	9.00	Call	Option on Bond Future	95460	88857	95460	88857	0.00
23/12/2005	R203 On 03-August-06	8.75	Call	Option on Bond Future	95460	88857	95460	88857	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
23/12/2005	R203 On 03-August-06	8.00	Call	Option on Bond Future	95460	88857	95460	88857	0.00
23/12/2005	R203 On 03-August-06	8.25	Put	Option on Bond Future	2907	3620	2907	3620	0.00
23/12/2005	R203 On 03-August-06	7.75	Put	Option on Bond Future	2907	3620	2907	3620	0.00
23/12/2005	R203 On 03-August-06	9.25	Put	Option on Bond Future	2907	3620	2907	3620	0.00
23/12/2005	R203 On 03-August-06	9.00	Put	Option on Bond Future	2907	3620	2907	3620	0.00
23/12/2005	R203 On 03-August-06	8.75	Put	Option on Bond Future	2907	3620	2907	3620	0.00
23/12/2005	R203 On 03-August-06	8.00	Put	Option on Bond Future	2907	3620	2907	3620	0.00
23/12/2005	R204 On 02-February-06			Bond Future	7.4400	7.5270	105.6275	104.8963	0.00
23/12/2005	R204 On 04-May-06			Bond Future	7.4500	7.5360	107.5159	106.7777	0.00
23/12/2005	R204 On 03-August-06			Bond Future	7.4500	7.5420	105.4056	104.6770	0.00
23/12/2005	R207 On 02-February-06			Bond Future	7.4000	7.4890	99.1285	98.4074	0.00
23/12/2005	R207 On 04-May-06			Bond Future	7.4100	7.4980	100.8978	100.1679	0.00
23/12/2005	R207 On 03-August-06			Bond Future	7.4200	7.5040	99.0685	98.3385	0.00