



# Derivatives Weekly Statistics Report

From 2005/12/26 To 2005/12/30

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/12/2005	GOVI On 02-February-06			jGovi	236.9600	236.9850	236.9560	236.9850	506.00
27/12/2005	GOVI On 04-May-06			jGovi	241.1900	241.2200	241.1880	241.2200	220.00
27/12/2005	GOVI On 03-August-06			jGovi	245.5200	245.5500	245.5240	245.5500	0.00
27/12/2005	GOVI On 02-November-06			jGovi	249.9300	249.9430	249.9260	249.9430	0.00
27/12/2005	J152 On 28-February-06			jSwap	7.1500	7.1510	0.0000	0.0000	0.00
27/12/2005	J153 On 31-August-10			jSwap	7.3100	7.3050	0.0083	0.0082	0.00
27/12/2005	J157 On 15-September-15			jSwap	7.4800	7.4770	0.0013	0.0016	0.00
27/12/2005	J186 On 21-December-26			jSwap	7.0700	7.0600	0.0464	0.0470	0.00
27/12/2005	J194 On 28-February-08			jSwap	7.2100	7.2080	0.0067	0.0067	0.00
27/12/2005	J201 On 22-December-14			jSwap	7.4600	7.4510	0.0030	0.0033	0.00
27/12/2005	J203 On 15-September-17			jSwap	7.4400	7.4430	0.0046	0.0046	0.00
27/12/2005	J204 On 21-December-18			jSwap	7.4300	7.4310	0.0056	0.0057	0.00
27/12/2005	J207 On 15-January-20			jSwap	7.3800	7.3810	0.0560	0.0562	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
27/12/2005	JBAR On 16-March-05			jBar	7.0500	7.0500	0.0000	0.0000	0.00
27/12/2005	JFRA On 02-February-06			jFra	7.1200	7.1150	0.0174	0.0174	0.00
27/12/2005	JFRA On 01-February-07			jFra	7.2700	7.2730	0.0178	0.0178	500.00
27/12/2005	JFRA On 04-May-06			jFra	7.0300	7.0290	0.0172	0.0172	0.00
27/12/2005	JFRA On 03-May-07			jFra	7.3300	7.3670	0.0180	0.0180	0.00
27/12/2005	JFRA On 03-August-06			jFra	7.1100	7.1160	0.0174	0.0174	0.00
27/12/2005	JFRA On 02-August-07			jFra	7.3900	7.3310	0.0181	0.0180	0.00
27/12/2005	JFRA On 02-November-06			jFra	7.1900	7.2100	0.0176	0.0177	0.00
27/12/2005	JFRA On 01-November-07			jFra	7.4000	7.3630	0.0195	0.0194	0.00
27/12/2005	JN02 On 02-February-06			jNote	7.2300	7.2220	0.1344	0.1343	0.00
27/12/2005	JN05 On 02-February-06			jNote	7.4700	7.4830	0.3105	0.3109	0.00
27/12/2005	JN10 On 02-February-06			jNote	7.5500	7.5580	0.5283	0.5287	0.00
27/12/2005	JROD On 31-January-06			jRod	6.7300	6.5240	0.0030	0.0030	0.00
27/12/2005	JROD On 28-February-06			jRod	6.8500	6.6360	0.0026	0.0026	0.00
27/12/2005	JROD On 31-March-06			jRod	6.8600	6.7590	0.0054	0.0054	0.00
27/12/2005	JROD On 28-April-06			jRod	6.9400	6.8320	0.0050	0.0050	0.00
27/12/2005	JROD On 31-May-06			jRod	7.0200	6.9210	0.0046	0.0046	0.00
27/12/2005	JROD On 30-June-06			jRod	6.9800	6.9110	0.0073	0.0073	0.00
27/12/2005	JROD On 31-July-06			jRod	7.0400	6.9650	0.0069	0.0069	0.00
27/12/2005	JROD On 31-August-06			jRod	7.0900	7.0150	0.0065	0.0065	0.00
27/12/2005	JROD On 30-December-05			jRod	6.6600	6.4400	0.0019	0.0019	0.00
27/12/2005	R153 On 02-February-06			Bond Future	7.3300	7.3250	127.3889	127.3933	267.00
27/12/2005	R153 On 04-May-06			Bond Future	7.3300	7.3290	123.0786	123.0827	0.00
27/12/2005	R153 On 03-August-06			Bond Future	7.3300	7.3290	125.2892	125.2931	0.00
27/12/2005	R153 On 04-May-06	7.00	Call	Option on Bond Future	16586	16804	16586	16804	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
27/12/2005	R153 On 04-May-06	7.00	Put	Option on Bond Future	9642	9819	9642	9819	0.00
27/12/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	23068	23269	23068	23269	0.00
27/12/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	6004	6164	6004	6164	0.00
27/12/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	30580	30751	30580	30751	0.00
27/12/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	3504	3634	3504	3634	0.00
27/12/2005	R153 On 04-May-06	9.25	Call	Option on Bond Future	38890	39026	38890	39026	0.00
27/12/2005	R153 On 04-May-06	9.00	Call	Option on Bond Future	38890	39026	38890	39026	0.00
27/12/2005	R153 On 04-May-06	8.75	Call	Option on Bond Future	38890	39026	38890	39026	0.00
27/12/2005	R153 On 04-May-06	8.25	Call	Option on Bond Future	38890	39026	38890	39026	0.00
27/12/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	38890	39026	38890	39026	0.00
27/12/2005	R153 On 04-May-06	9.25	Put	Option on Bond Future	1910	2005	1910	2005	20.00
27/12/2005	R153 On 04-May-06	9.00	Put	Option on Bond Future	1910	2005	1910	2005	20.00
27/12/2005	R153 On 04-May-06	8.75	Put	Option on Bond Future	1910	2005	1910	2005	20.00
27/12/2005	R153 On 04-May-06	8.25	Put	Option on Bond Future	1910	2005	1910	2005	20.00
27/12/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	1910	2005	1910	2005	20.00
27/12/2005	R153 On 02-February-06	8.00	Call	Option on Bond Future	17615	17886	17615	17886	0.00
27/12/2005	R153 On 02-February-06	8.00	Put	Option on Bond Future	1590	1818	1590	1818	0.00
27/12/2005	R153 On 02-February-06	8.00	Call	Option on Bond Future	5783	6136	5783	6136	0.00
27/12/2005	R153 On 02-February-06	8.00	Put	Option on Bond Future	6907	7217	6907	7217	0.00
27/12/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	23208	23415	23208	23415	0.00
27/12/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	831	996	831	996	0.00
27/12/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	25147	25335	25147	25335	0.00
27/12/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	663	808	663	808	0.00
27/12/2005	R157 On 02-February-06			Bond Future	7.4900	7.4840	146.0232	146.0658	140.00
27/12/2005	R157 On 04-May-06			Bond Future	7.5000	7.4930	141.8121	141.8621	0.00
27/12/2005	R157 On 03-August-06			Bond Future	7.5100	7.5000	144.3605	144.4093	0.00
27/12/2005	R186 On 02-February-06			Bond Future	7.1200	7.1110	137.8685	137.9370	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
27/12/2005	R186 On 04-May-06			Bond Future	7.1100	7.1080	140.3269	140.4086	0.00
27/12/2005	R186 On 03-August-06			Bond Future	7.1100	7.1040	137.5493	137.6304	0.00
27/12/2005	R194 On 02-February-06			Bond Future	7.2200	7.2180	109.6402	109.6441	50.00
27/12/2005	R194 On 04-May-06			Bond Future	7.2100	7.2100	106.5318	106.5370	0.00
27/12/2005	R194 On 03-August-06			Bond Future	7.1900	7.1900	108.4478	108.4493	0.00
27/12/2005	R201 On 02-February-06			Bond Future	7.4600	7.4570	109.3787	109.4191	0.00
27/12/2005	R201 On 04-May-06			Bond Future	7.4700	7.4670	111.3348	111.3744	0.00
27/12/2005	R201 On 03-August-06			Bond Future	7.4800	7.4750	108.9209	108.9596	0.00
27/12/2005	R203 On 02-February-06			Bond Future	7.4700	7.4670	109.2983	109.2983	0.00
27/12/2005	R203 On 04-May-06			Bond Future	7.4800	7.4740	107.0776	107.0855	0.00
27/12/2005	R203 On 03-August-06			Bond Future	7.4800	7.4790	109.0076	109.0076	0.00
27/12/2005	R203 On 03-August-06	8.25	Call	Option on Bond Future	95359	95460	95359	95460	0.00
27/12/2005	R203 On 03-August-06	7.75	Call	Option on Bond Future	95359	95460	95359	95460	0.00
27/12/2005	R203 On 03-August-06	9.25	Call	Option on Bond Future	95359	95460	95359	95460	0.00
27/12/2005	R203 On 03-August-06	9.00	Call	Option on Bond Future	95359	95460	95359	95460	0.00
27/12/2005	R203 On 03-August-06	8.75	Call	Option on Bond Future	95359	95460	95359	95460	0.00
27/12/2005	R203 On 03-August-06	8.00	Call	Option on Bond Future	95359	95460	95359	95460	0.00
27/12/2005	R203 On 03-August-06	8.25	Put	Option on Bond Future	2806	2907	2806	2907	0.00
27/12/2005	R203 On 03-August-06	7.75	Put	Option on Bond Future	2806	2907	2806	2907	0.00
27/12/2005	R203 On 03-August-06	9.25	Put	Option on Bond Future	2806	2907	2806	2907	0.00
27/12/2005	R203 On 03-August-06	9.00	Put	Option on Bond Future	2806	2907	2806	2907	0.00
27/12/2005	R203 On 03-August-06	8.75	Put	Option on Bond Future	2806	2907	2806	2907	0.00
27/12/2005	R203 On 03-August-06	8.00	Put	Option on Bond Future	2806	2907	2806	2907	0.00
27/12/2005	R204 On 02-February-06			Bond Future	7.4400	7.4400	105.6191	105.6275	0.00
27/12/2005	R204 On 04-May-06			Bond Future	7.4500	7.4470	107.5075	107.5159	0.00
27/12/2005	R204 On 03-August-06			Bond Future	7.4500	7.4530	105.4056	105.4056	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
27/12/2005	R207 On 02-February-06			Bond Future	7.4100	7.4040	99.1115	99.1285	0.00
27/12/2005	R207 On 04-May-06			Bond Future	7.4100	7.4110	100.8809	100.8978	0.00
27/12/2005	R207 On 03-August-06			Bond Future	7.4200	7.4160	99.0602	99.0685	0.00
28/12/2005	GOVI On 02-February-06			jGovi	237.5500	236.9560	237.5500	236.9560	506.00
28/12/2005	GOVI On 04-May-06			jGovi	241.7900	241.1880	241.7940	241.1880	220.00
28/12/2005	GOVI On 03-August-06			jGovi	246.1400	245.5240	246.1360	245.5240	0.00
28/12/2005	GOVI On 02-November-06			jGovi	250.5400	249.9260	250.5360	249.9260	0.00
28/12/2005	J152 On 28-February-06			jSwap	7.1500	7.1510	0.0000	0.0000	0.00
28/12/2005	J153 On 31-August-10			jSwap	7.2700	7.3050	0.0096	0.0083	0.00
28/12/2005	J157 On 15-September-15			jSwap	7.4300	7.4820	0.0052	0.0013	0.00
28/12/2005	J186 On 21-December-26			jSwap	7.0100	7.0660	0.0524	0.0464	0.00
28/12/2005	J194 On 28-February-08			jSwap	7.1800	7.2090	0.0074	0.0067	0.00
28/12/2005	J201 On 22-December-14			jSwap	7.4000	7.4560	0.0066	0.0030	0.00
28/12/2005	J203 On 15-September-17			jSwap	7.3900	7.4430	0.0089	0.0046	0.00
28/12/2005	J204 On 21-December-18			jSwap	7.3700	7.4320	0.0106	0.0056	0.00
28/12/2005	J207 On 15-January-20			jSwap	7.3300	7.3840	0.0615	0.0560	0.00
28/12/2005	JBAR On 16-March-05			jBar	7.0500	7.0500	0.0000	0.0000	0.00
28/12/2005	JFRA On 02-February-06			jFra	7.1200	7.1170	0.0175	0.0174	0.00
28/12/2005	JFRA On 01-February-07			jFra	7.2400	7.2690	0.0177	0.0178	500.00
28/12/2005	JFRA On 04-May-06			jFra	7.0200	7.0280	0.0172	0.0172	0.00

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28/12/2005	JFRA On 03-May-07			jFra	7.3100	7.3300	0.0179	0.0180	0.00
28/12/2005	JFRA On 03-August-06			jFra	7.0900	7.1080	0.0174	0.0174	0.00
28/12/2005	JFRA On 02-August-07			jFra	7.3400	7.3860	0.0180	0.0181	0.00
28/12/2005	JFRA On 02-November-06			jFra	7.1600	7.1910	0.0175	0.0176	0.00
28/12/2005	JFRA On 01-November-07			jFra	7.3600	7.4010	0.0194	0.0195	0.00
28/12/2005	JN02 On 02-February-06			jNote	7.2000	7.2250	0.1340	0.1344	0.00
28/12/2005	JN05 On 02-February-06			jNote	7.4600	7.4730	0.3100	0.3105	0.00
28/12/2005	JN10 On 02-February-06			jNote	7.5200	7.5480	0.5269	0.5283	0.00
28/12/2005	JROD On 31-January-06			jRod	6.7300	6.7320	0.0030	0.0030	0.00
28/12/2005	JROD On 28-February-06			jRod	6.8400	6.8460	0.0027	0.0026	0.00
28/12/2005	JROD On 31-March-06			jRod	6.8600	6.8630	0.0055	0.0054	0.00
28/12/2005	JROD On 28-April-06			jRod	6.9400	6.9360	0.0050	0.0050	0.00
28/12/2005	JROD On 31-May-06			jRod	7.0200	7.0230	0.0046	0.0046	0.00
28/12/2005	JROD On 30-June-06			jRod	6.9800	6.9800	0.0073	0.0073	0.00
28/12/2005	JROD On 31-July-06			jRod	7.0300	7.0350	0.0069	0.0069	0.00
28/12/2005	JROD On 31-August-06			jRod	7.0800	7.0850	0.0065	0.0065	0.00
28/12/2005	JROD On 30-December-05			jRod	6.6600	6.6620	0.0019	0.0019	0.00
28/12/2005	R153 On 02-February-06			Bond Future	7.2900	7.3260	127.5489	127.3889	267.00
28/12/2005	R153 On 04-May-06			Bond Future	7.2900	7.3300	123.2386	123.0786	0.00
28/12/2005	R153 On 03-August-06			Bond Future	7.2900	7.3300	125.4520	125.2892	0.00
28/12/2005	R153 On 04-May-06	7.00	Call	Option on Bond Future	17498	16586	17498	16586	0.00
28/12/2005	R153 On 04-May-06	7.00	Put	Option on Bond Future	8954	9642	8954	9642	0.00
28/12/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	24171	23068	24171	23068	0.00
28/12/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	5508	6004	5508	6004	0.00
28/12/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	31847	30580	31847	30580	0.00

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28/12/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	3172	3504	3172	3504	0.00
28/12/2005	R153 On 04-May-06	9.25	Call	Option on Bond Future	40283	38890	40283	38890	0.00
28/12/2005	R153 On 04-May-06	9.00	Call	Option on Bond Future	40283	38890	40283	38890	0.00
28/12/2005	R153 On 04-May-06	8.75	Call	Option on Bond Future	40283	38890	40283	38890	0.00
28/12/2005	R153 On 04-May-06	8.25	Call	Option on Bond Future	40283	38890	40283	38890	0.00
28/12/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	40283	38890	40283	38890	0.00
28/12/2005	R153 On 04-May-06	9.25	Put	Option on Bond Future	1703	1910	1703	1910	20.00
28/12/2005	R153 On 04-May-06	9.00	Put	Option on Bond Future	1703	1910	1703	1910	20.00
28/12/2005	R153 On 04-May-06	8.75	Put	Option on Bond Future	1703	1910	1703	1910	20.00
28/12/2005	R153 On 04-May-06	8.25	Put	Option on Bond Future	1703	1910	1703	1910	20.00
28/12/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	1703	1910	1703	1910	20.00
28/12/2005	R153 On 02-February-06	8.00	Call	Option on Bond Future	18904	17615	18904	17615	0.00
28/12/2005	R153 On 02-February-06	8.00	Put	Option on Bond Future	1280	1590	1280	1590	0.00
28/12/2005	R153 On 02-February-06	8.00	Call	Option on Bond Future	6488	5783	6488	5783	0.00
28/12/2005	R153 On 02-February-06	8.00	Put	Option on Bond Future	6012	6907	6012	6907	0.00
28/12/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	24624	23208	24624	23208	0.00
28/12/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	648	831	648	831	0.00
28/12/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	26596	25147	26596	25147	0.00
28/12/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	512	663	512	663	0.00
28/12/2005	R157 On 02-February-06			Bond Future	7.4300	7.4890	146.5015	146.0232	140.00
28/12/2005	R157 On 04-May-06			Bond Future	7.4400	7.4990	142.3045	141.8121	0.00
28/12/2005	R157 On 03-August-06			Bond Future	7.4500	7.5060	144.8576	144.3605	0.00
28/12/2005	R186 On 02-February-06			Bond Future	7.0600	7.1160	138.6247	137.8685	0.00
28/12/2005	R186 On 04-May-06			Bond Future	7.0600	7.1140	141.1054	140.3269	0.00
28/12/2005	R186 On 03-August-06			Bond Future	7.0500	7.1100	138.3498	137.5493	0.00
28/12/2005	R194 On 02-February-06			Bond Future	7.1800	7.2200	109.7142	109.6402	50.00
28/12/2005	R194 On 04-May-06			Bond Future	7.1700	7.2130	106.6076	106.5318	0.00

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28/12/2005	R194 On 03-August-06			Bond Future	7.1400	7.1910	108.5226	108.4478	0.00
28/12/2005	R201 On 02-February-06			Bond Future	7.4100	7.4630	109.7637	109.3787	0.00
28/12/2005	R201 On 04-May-06			Bond Future	7.4100	7.4730	111.7245	111.3348	0.00
28/12/2005	R201 On 03-August-06			Bond Future	7.4200	7.4810	109.3147	108.9209	0.00
28/12/2005	R203 On 02-February-06			Bond Future	7.4100	7.4670	109.7461	109.2983	0.00
28/12/2005	R203 On 04-May-06			Bond Future	7.4200	7.4750	107.5424	107.0776	0.00
28/12/2005	R203 On 03-August-06			Bond Future	7.4200	7.4790	109.4731	109.0076	0.00
28/12/2005	R203 On 03-August-06	8.25	Call	Option on Bond Future	99625	95359	99625	95359	0.00
28/12/2005	R203 On 03-August-06	7.75	Call	Option on Bond Future	99625	95359	99625	95359	0.00
28/12/2005	R203 On 03-August-06	9.25	Call	Option on Bond Future	99625	95359	99625	95359	0.00
28/12/2005	R203 On 03-August-06	9.00	Call	Option on Bond Future	99625	95359	99625	95359	0.00
28/12/2005	R203 On 03-August-06	8.75	Call	Option on Bond Future	99625	95359	99625	95359	0.00
28/12/2005	R203 On 03-August-06	8.00	Call	Option on Bond Future	99625	95359	99625	95359	0.00
28/12/2005	R203 On 03-August-06	8.25	Put	Option on Bond Future	2417	2806	2417	2806	0.00
28/12/2005	R203 On 03-August-06	7.75	Put	Option on Bond Future	2417	2806	2417	2806	0.00
28/12/2005	R203 On 03-August-06	9.25	Put	Option on Bond Future	2417	2806	2417	2806	0.00
28/12/2005	R203 On 03-August-06	9.00	Put	Option on Bond Future	2417	2806	2417	2806	0.00
28/12/2005	R203 On 03-August-06	8.75	Put	Option on Bond Future	2417	2806	2417	2806	0.00
28/12/2005	R203 On 03-August-06	8.00	Put	Option on Bond Future	2417	2806	2417	2806	0.00
28/12/2005	R204 On 02-February-06			Bond Future	7.3800	7.4410	106.1358	105.6191	0.00
28/12/2005	R204 On 04-May-06			Bond Future	7.3900	7.4480	108.0343	107.5075	0.00
28/12/2005	R204 On 03-August-06			Bond Future	7.3900	7.4530	105.9420	105.4056	0.00
28/12/2005	R207 On 02-February-06			Bond Future	7.3400	7.4060	99.6591	99.1115	0.00
28/12/2005	R207 On 04-May-06			Bond Future	7.3500	7.4130	101.4395	100.8809	0.00
28/12/2005	R207 On 03-August-06			Bond Future	7.3500	7.4170	99.6208	99.0602	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
29/12/2005	GOVI On 02-February-06			jGovi	237.1300	237.5500	237.1280	237.5500	506.00
29/12/2005	GOVI On 04-May-06			jGovi	241.3600	241.7940	241.3610	241.7940	220.00
29/12/2005	GOVI On 03-August-06			jGovi	245.7000	246.1360	245.6990	246.1360	0.00
29/12/2005	GOVI On 02-November-06			jGovi	250.1000	250.5360	250.1020	250.5360	0.00
29/12/2005	J152 On 28-February-06			jSwap	7.1500	7.1510	0.0000	0.0000	0.00
29/12/2005	J153 On 31-August-10			jSwap	7.3000	7.2730	0.0085	0.0096	0.00
29/12/2005	J157 On 15-September-15			jSwap	7.4700	7.4280	0.0025	0.0052	0.00
29/12/2005	J186 On 21-December-26			jSwap	7.0500	7.0120	0.0487	0.0524	0.00
29/12/2005	J194 On 28-February-08			jSwap	7.2000	7.1790	0.0068	0.0074	0.00
29/12/2005	J201 On 22-December-14			jSwap	7.4400	7.4010	0.0040	0.0066	0.00
29/12/2005	J203 On 15-September-17			jSwap	7.4200	7.3900	0.0063	0.0089	0.00
29/12/2005	J204 On 21-December-18			jSwap	7.4100	7.3720	0.0079	0.0106	0.00
29/12/2005	J207 On 15-January-20			jSwap	7.3600	7.3260	0.0587	0.0615	0.00
29/12/2005	JBAR On 16-March-05			jBar	7.0500	7.0500	0.0000	0.0000	0.00
29/12/2005	JFRA On 02-February-06			jFra	7.1200	7.1240	0.0174	0.0175	0.00
29/12/2005	JFRA On 01-February-07			jFra	7.2200	7.2390	0.0177	0.0177	500.00
29/12/2005	JFRA On 04-May-06			jFra	7.0000	7.0200	0.0172	0.0172	0.00
29/12/2005	JFRA On 03-May-07			jFra	7.3000	7.3120	0.0179	0.0179	0.00
29/12/2005	JFRA On 03-August-06			jFra	7.0700	7.0940	0.0173	0.0174	0.00
29/12/2005	JFRA On 02-August-07			jFra	7.3100	7.3370	0.0179	0.0180	0.00
29/12/2005	JFRA On 02-November-06			jFra	7.1500	7.1640	0.0175	0.0175	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
29/12/2005	JFRA On 01-November-07			jFra	7.3600	7.3590	0.0194	0.0194	0.00
29/12/2005	JN02 On 02-February-06			jNote	7.1900	7.2030	0.1337	0.1340	0.00
29/12/2005	JN05 On 02-February-06			jNote	7.4700	7.4560	0.3104	0.3100	0.00
29/12/2005	JN10 On 02-February-06			jNote	7.5300	7.5220	0.5276	0.5269	0.00
29/12/2005	JROD On 31-January-06			jRod	6.7200	6.7250	0.0030	0.0030	0.00
29/12/2005	JROD On 28-February-06			jRod	6.8400	6.8370	0.0027	0.0027	0.00
29/12/2005	JROD On 31-March-06			jRod	6.8600	6.8600	0.0055	0.0055	0.00
29/12/2005	JROD On 28-April-06			jRod	6.9300	6.9350	0.0050	0.0050	0.00
29/12/2005	JROD On 31-May-06			jRod	7.0200	7.0220	0.0046	0.0046	0.00
29/12/2005	JROD On 30-June-06			jRod	6.9800	6.9790	0.0073	0.0073	0.00
29/12/2005	JROD On 31-July-06			jRod	7.0300	7.0320	0.0069	0.0069	0.00
29/12/2005	JROD On 31-August-06			jRod	7.0800	7.0820	0.0065	0.0065	0.00
29/12/2005	JROD On 30-December-05			jRod	6.6600	6.6620	0.0000	0.0019	0.00
29/12/2005	R153 On 02-February-06			Bond Future	7.3200	7.2890	127.4149	127.5489	267.00
29/12/2005	R153 On 04-May-06			Bond Future	7.3200	7.2910	123.1032	123.2386	0.00
29/12/2005	R153 On 03-August-06			Bond Future	7.3200	7.2880	125.3163	125.4520	0.00
29/12/2005	R153 On 02-February-06	8.00	Call	Option on Bond Future	5734	6488	5734	6488	0.00
29/12/2005	R153 On 02-February-06	8.00	Put	Option on Bond Future	6599	6012	6599	6012	0.00
29/12/2005	R153 On 04-May-06	7.00	Call	Option on Bond Future	16633	17498	16633	17498	0.00
29/12/2005	R153 On 04-May-06	7.00	Put	Option on Bond Future	9443	8954	9443	8954	0.00
29/12/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	23156	24171	23156	24171	0.00
29/12/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	5846	5508	5846	5508	0.00
29/12/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	30709	31847	30709	31847	0.00
29/12/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	3388	3172	3388	3172	0.00
29/12/2005	R153 On 04-May-06	9.25	Call	Option on Bond Future	39057	40283	39057	40283	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
29/12/2005	R153 On 04-May-06	9.00	Call	Option on Bond Future	39057	40283	39057	40283	0.00
29/12/2005	R153 On 04-May-06	8.75	Call	Option on Bond Future	39057	40283	39057	40283	0.00
29/12/2005	R153 On 04-May-06	8.25	Call	Option on Bond Future	39057	40283	39057	40283	0.00
29/12/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	39057	40283	39057	40283	0.00
29/12/2005	R153 On 04-May-06	9.25	Put	Option on Bond Future	1831	1703	1831	1703	20.00
29/12/2005	R153 On 04-May-06	9.00	Put	Option on Bond Future	1831	1703	1831	1703	20.00
29/12/2005	R153 On 04-May-06	8.75	Put	Option on Bond Future	1831	1703	1831	1703	20.00
29/12/2005	R153 On 04-May-06	8.25	Put	Option on Bond Future	1831	1703	1831	1703	20.00
29/12/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	1831	1703	1831	1703	20.00
29/12/2005	R153 On 02-February-06	8.00	Call	Option on Bond Future	17713	18904	17713	18904	0.00
29/12/2005	R153 On 02-February-06	8.00	Put	Option on Bond Future	1430	1280	1430	1280	0.00
29/12/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	23361	24624	23361	24624	0.00
29/12/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	725	648	725	648	0.00
29/12/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	25315	26596	25315	26596	0.00
29/12/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	572	512	572	512	0.00
29/12/2005	R157 On 02-February-06			Bond Future	7.4700	7.4330	146.1596	146.5015	140.00
29/12/2005	R157 On 04-May-06			Bond Future	7.4800	7.4400	141.9454	142.3045	0.00
29/12/2005	R157 On 03-August-06			Bond Future	7.4900	7.4450	144.4988	144.8576	0.00
29/12/2005	R186 On 02-February-06			Bond Future	7.1000	7.0610	138.1427	138.6247	0.00
29/12/2005	R186 On 04-May-06			Bond Future	7.0900	7.0570	140.6130	141.1054	0.00
29/12/2005	R186 On 03-August-06			Bond Future	7.0900	7.0510	137.8334	138.3498	0.00
29/12/2005	R194 On 02-February-06			Bond Future	7.2100	7.1820	109.6538	109.7142	50.00
29/12/2005	R194 On 04-May-06			Bond Future	7.2100	7.1690	106.5456	106.6076	0.00
29/12/2005	R194 On 03-August-06			Bond Future	7.1800	7.1410	108.4598	108.5226	0.00
29/12/2005	R201 On 02-February-06			Bond Future	7.4500	7.4060	109.4866	109.7637	0.00
29/12/2005	R201 On 04-May-06			Bond Future	7.4600	7.4140	111.4469	111.7245	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
29/12/2005	R201 On 03-August-06			Bond Future	7.4600	7.4200	109.0305	109.3147	0.00
29/12/2005	R203 On 02-February-06			Bond Future	7.4500	7.4110	109.4659	109.7461	0.00
29/12/2005	R203 On 04-May-06			Bond Future	7.4500	7.4160	107.2506	107.5424	0.00
29/12/2005	R203 On 03-August-06			Bond Future	7.4600	7.4190	109.1780	109.4731	0.00
29/12/2005	R203 On 03-August-06	8.25	Call	Option on Bond Future	96875	99625	96875	99625	0.00
29/12/2005	R203 On 03-August-06	7.75	Call	Option on Bond Future	96875	99625	96875	99625	0.00
29/12/2005	R203 On 03-August-06	9.25	Call	Option on Bond Future	96875	99625	96875	99625	0.00
29/12/2005	R203 On 03-August-06	9.00	Call	Option on Bond Future	96875	99625	96875	99625	0.00
29/12/2005	R203 On 03-August-06	8.75	Call	Option on Bond Future	96875	99625	96875	99625	0.00
29/12/2005	R203 On 03-August-06	8.00	Call	Option on Bond Future	96875	99625	96875	99625	0.00
29/12/2005	R203 On 03-August-06	8.25	Put	Option on Bond Future	2618	2417	2618	2417	0.00
29/12/2005	R203 On 03-August-06	7.75	Put	Option on Bond Future	2618	2417	2618	2417	0.00
29/12/2005	R203 On 03-August-06	9.25	Put	Option on Bond Future	2618	2417	2618	2417	0.00
29/12/2005	R203 On 03-August-06	9.00	Put	Option on Bond Future	2618	2417	2618	2417	0.00
29/12/2005	R203 On 03-August-06	8.75	Put	Option on Bond Future	2618	2417	2618	2417	0.00
29/12/2005	R203 On 03-August-06	8.00	Put	Option on Bond Future	2618	2417	2618	2417	0.00
29/12/2005	R204 On 02-February-06			Bond Future	7.4200	7.3800	105.8389	106.1358	0.00
29/12/2005	R204 On 04-May-06			Bond Future	7.4200	7.3850	107.7329	108.0343	0.00
29/12/2005	R204 On 03-August-06			Bond Future	7.4300	7.3880	105.6280	105.9420	0.00
29/12/2005	R207 On 02-February-06			Bond Future	7.3800	7.3420	99.3506	99.6591	0.00
29/12/2005	R207 On 04-May-06			Bond Future	7.3800	7.3470	101.1258	101.4395	0.00
29/12/2005	R207 On 03-August-06			Bond Future	7.3900	7.3500	99.3023	99.6208	0.00
30/12/2005	GOVI On 02-February-06			jGovi	237.1500	237.1280	237.1500	237.1280	506.00
30/12/2005	GOVI On 04-May-06			jGovi	241.3800	241.3610	241.3770	241.3610	220.00
30/12/2005	GOVI On 03-August-06			jGovi	245.7100	245.6990	245.7070	245.6990	0.00
30/12/2005	GOVI On 02-November-06			jGovi	250.1000	250.1020	250.1010	250.1020	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
30/12/2005	J152 On 28-February-06			jSwap	7.1500	7.1510	0.0000	0.0000	0.00
30/12/2005	J153 On 31-August-10			jSwap	7.3000	7.2990	0.0085	0.0085	0.00
30/12/2005	J157 On 15-September-15			jSwap	7.4600	7.4650	0.0029	0.0025	0.00
30/12/2005	J186 On 21-December-26			jSwap	7.0500	7.0460	0.0487	0.0487	0.00
30/12/2005	J194 On 28-February-08			jSwap	7.2000	7.2030	0.0069	0.0068	0.00
30/12/2005	J201 On 22-December-14			jSwap	7.4400	7.4400	0.0041	0.0040	0.00
30/12/2005	J203 On 15-September-17			jSwap	7.4200	7.4220	0.0067	0.0063	0.00
30/12/2005	J204 On 21-December-18			jSwap	7.4100	7.4050	0.0079	0.0079	0.00
30/12/2005	J207 On 15-January-20			jSwap	7.3600	7.3560	0.0586	0.0587	0.00
30/12/2005	JBAR On 16-March-05			jBar	7.0500	7.0500	0.0000	0.0000	0.00
30/12/2005	JFRA On 02-February-06			jFra	7.1100	7.1170	0.0174	0.0174	0.00
30/12/2005	JFRA On 01-February-07			jFra	7.2200	7.2220	0.0177	0.0177	500.00
30/12/2005	JFRA On 04-May-06			jFra	6.9900	7.0030	0.0171	0.0172	0.00
30/12/2005	JFRA On 03-May-07			jFra	7.3000	7.3040	0.0179	0.0179	0.00
30/12/2005	JFRA On 03-August-06			jFra	7.0600	7.0740	0.0173	0.0173	0.00
30/12/2005	JFRA On 02-August-07			jFra	7.3100	7.3050	0.0179	0.0179	0.00
30/12/2005	JFRA On 02-November-06			jFra	7.1400	7.1500	0.0175	0.0175	0.00
30/12/2005	JFRA On 01-November-07			jFra	7.3700	7.3570	0.0194	0.0194	0.00
30/12/2005	JN02 On 02-February-06			jNote	7.1800	7.1890	0.1336	0.1337	0.00
30/12/2005	JN05 On 02-February-06			jNote	7.4800	7.4660	0.3108	0.3104	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
30/12/2005	JN10 On 02-February-06			jNote	7.5400	7.5340	0.5280	0.5276	0.00
30/12/2005	JROD On 31-January-06			jRod	6.5000	6.7240	0.0030	0.0030	0.00
30/12/2005	JROD On 28-February-06			jRod	6.6100	6.8350	0.0027	0.0027	0.00
30/12/2005	JROD On 31-March-06			jRod	6.7500	6.8580	0.0024	0.0055	0.00
30/12/2005	JROD On 28-April-06			jRod	6.8100	6.9320	0.0050	0.0050	0.00
30/12/2005	JROD On 31-May-06			jRod	6.9000	7.0190	0.0047	0.0046	0.00
30/12/2005	JROD On 30-June-06			jRod	6.9900	6.9770	0.0042	0.0073	0.00
30/12/2005	JROD On 31-July-06			jRod	6.9500	7.0310	0.0070	0.0069	0.00
30/12/2005	JROD On 31-August-06			jRod	7.0000	7.0810	0.0066	0.0065	0.00
30/12/2005	JROD On 30-December-05			jRod	6.7400	6.6620	0.0000	0.0000	0.00
30/12/2005	R153 On 02-February-06			Bond Future	7.3200	7.3200	127.4192	127.4149	267.00
30/12/2005	R153 On 04-May-06			Bond Future	7.3200	7.3240	123.1032	123.1032	0.00
30/12/2005	R153 On 03-August-06			Bond Future	7.3300	7.3230	125.3085	125.3163	0.00
30/12/2005	R153 On 02-February-06	8.00	Call	Option on Bond Future	5666	5734	5666	5734	0.00
30/12/2005	R153 On 02-February-06	8.00	Put	Option on Bond Future	6488	6599	6488	6599	0.00
30/12/2005	R153 On 04-May-06	7.00	Call	Option on Bond Future	16584	16633	16584	16633	0.00
30/12/2005	R153 On 04-May-06	7.00	Put	Option on Bond Future	9394	9443	9394	9443	0.00
30/12/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	23112	23156	23112	23156	0.00
30/12/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	5803	5846	5803	5846	0.00
30/12/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	30675	30709	30675	30709	0.00
30/12/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	3354	3388	3354	3388	0.00
30/12/2005	R153 On 04-May-06	9.25	Call	Option on Bond Future	39032	39057	39032	39057	0.00
30/12/2005	R153 On 04-May-06	9.00	Call	Option on Bond Future	39032	39057	39032	39057	0.00
30/12/2005	R153 On 04-May-06	8.75	Call	Option on Bond Future	39032	39057	39032	39057	0.00
30/12/2005	R153 On 04-May-06	8.25	Call	Option on Bond Future	39032	39057	39032	39057	0.00
30/12/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	39032	39057	39032	39057	0.00
30/12/2005	R153 On 04-May-06	9.25	Put	Option on Bond Future	1806	1831	1806	1831	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
30/12/2005	R153 On 04-May-06	9.00	Put	Option on Bond Future	1806	1831	1806	1831	20.00
30/12/2005	R153 On 04-May-06	8.75	Put	Option on Bond Future	1806	1831	1806	1831	20.00
30/12/2005	R153 On 04-May-06	8.25	Put	Option on Bond Future	1806	1831	1806	1831	20.00
30/12/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	1806	1831	1806	1831	20.00
30/12/2005	R153 On 02-February-06	8.00	Call	Option on Bond Future	17692	17713	17692	17713	0.00
30/12/2005	R153 On 02-February-06	8.00	Put	Option on Bond Future	1364	1430	1364	1430	0.00
30/12/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	23360	23361	23360	23361	0.00
30/12/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	682	725	682	725	0.00
30/12/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	25321	25315	25321	25315	0.00
30/12/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	535	572	535	572	0.00
30/12/2005	R157 On 02-February-06			Bond Future	7.4700	7.4730	146.2023	146.1596	140.00
30/12/2005	R157 On 04-May-06			Bond Future	7.4800	7.4830	141.9871	141.9454	0.00
30/12/2005	R157 On 03-August-06			Bond Future	7.4800	7.4890	144.5395	144.4988	0.00
30/12/2005	R186 On 02-February-06			Bond Future	7.1000	7.0960	138.1427	138.1427	0.00
30/12/2005	R186 On 04-May-06			Bond Future	7.0900	7.0930	140.6130	140.6130	0.00
30/12/2005	R186 On 03-August-06			Bond Future	7.0900	7.0890	137.8334	137.8334	0.00
30/12/2005	R194 On 02-February-06			Bond Future	7.2100	7.2130	109.6538	109.6538	50.00
30/12/2005	R194 On 04-May-06			Bond Future	7.2100	7.2050	106.5421	106.5456	0.00
30/12/2005	R194 On 03-August-06			Bond Future	7.1900	7.1830	108.4523	108.4598	0.00
30/12/2005	R201 On 02-February-06			Bond Future	7.4500	7.4470	109.4933	109.4866	0.00
30/12/2005	R201 On 04-May-06			Bond Future	7.4600	7.4560	111.4469	111.4469	0.00
30/12/2005	R201 On 03-August-06			Bond Future	7.4700	7.4640	109.0240	109.0305	0.00
30/12/2005	R203 On 02-February-06			Bond Future	7.4400	7.4460	109.5059	109.4659	0.00
30/12/2005	R203 On 04-May-06			Bond Future	7.4500	7.4530	107.2900	107.2506	0.00
30/12/2005	R203 On 03-August-06			Bond Future	7.4500	7.4570	109.2167	109.1780	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
30/12/2005	R203 On 03-August-06	8.25	Call	Option on Bond Future	97208	96875	97208	96875	0.00
30/12/2005	R203 On 03-August-06	7.75	Call	Option on Bond Future	97208	96875	97208	96875	0.00
30/12/2005	R203 On 03-August-06	9.25	Call	Option on Bond Future	97208	96875	97208	96875	0.00
30/12/2005	R203 On 03-August-06	9.00	Call	Option on Bond Future	97208	96875	97208	96875	0.00
30/12/2005	R203 On 03-August-06	8.75	Call	Option on Bond Future	97208	96875	97208	96875	0.00
30/12/2005	R203 On 03-August-06	8.00	Call	Option on Bond Future	97208	96875	97208	96875	0.00
30/12/2005	R203 On 03-August-06	8.25	Put	Option on Bond Future	2564	2618	2564	2618	0.00
30/12/2005	R203 On 03-August-06	7.75	Put	Option on Bond Future	2564	2618	2564	2618	0.00
30/12/2005	R203 On 03-August-06	9.25	Put	Option on Bond Future	2564	2618	2564	2618	0.00
30/12/2005	R203 On 03-August-06	9.00	Put	Option on Bond Future	2564	2618	2564	2618	0.00
30/12/2005	R203 On 03-August-06	8.75	Put	Option on Bond Future	2564	2618	2564	2618	0.00
30/12/2005	R203 On 03-August-06	8.00	Put	Option on Bond Future	2564	2618	2564	2618	0.00
30/12/2005	R204 On 02-February-06			Bond Future	7.4200	7.4150	105.8389	105.8389	0.00
30/12/2005	R204 On 04-May-06			Bond Future	7.4200	7.4210	107.7329	107.7329	0.00
30/12/2005	R204 On 03-August-06			Bond Future	7.4300	7.4260	105.6280	105.6280	0.00
30/12/2005	R207 On 02-February-06			Bond Future	7.3800	7.3780	99.3420	99.3506	0.00
30/12/2005	R207 On 04-May-06			Bond Future	7.3900	7.3840	101.1089	101.1258	0.00
30/12/2005	R207 On 03-August-06			Bond Future	7.3900	7.3880	99.2856	99.3023	0.00