



Derivatives Daily Turnover Summary Report

Report for 28/04/2005

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Value
GOVI On 05-May-2005			jGovi	1	5	10,808.95
JFRA On 04-Aug-2005			jFra	1	500	3,400,000.00
JFRA On 03-Nov-2005			jFra	1	500	3,400,000.00
R153 On 04-Aug-2005	7.75	Call	Option on Bond Future	2	400	0.00
R153 On 04-Aug-2005	8.25	Put	Option on Bond Future	2	400	0.00
R153 On 04-Aug-2005	8.75	Put	Option on Bond Future	2	600	0.00
R153 On 04-Aug-2005	9.00	Put	Option on Bond Future	2	600	0.00
R153 On 04-Aug-2005	9.25	Put	Option on Bond Future	2	200	0.00
R157 On 04-Aug-2005	7.75	Call	Option on Bond Future	1	200	0.00
R157 On 04-Aug-2005	8.25	Put	Option on Bond Future	1	200	0.00
R157 On 04-Aug-2005	8.75	Put	Option on Bond Future	1	300	0.00
R157 On 04-Aug-2005	9.00	Put	Option on Bond Future	1	300	0.00
R157 On 04-Aug-2005	9.25	Put	Option on Bond Future	1	100	0.00
Grand Total for Daily Turnover Summary:				18	4,305	6,810,808.95