



# Derivatives Daily Detailed Turnover Report

Date of Printout: 28/04/2005

Contract	Buy/Sell	No. of Contracts	Value
<b>2005/05/05 GOVI Future</b>			
GOVI On 05/05/2005 jGovi	Buy	5	50,000.00
GOVI On 05/05/2005 jGovi	Sell	5	50,000.00
<b>2005/08/04 jFra</b>			
JFRA On 04/08/2005 jFra	Buy	500	500,000,000.00
JFRA On 04/08/2005 jFra	Sell	500	500,000,000.00
<b>2005/11/03 jFra</b>			
JFRA On 03/11/2005 jFra	Buy	500	500,000,000.00
JFRA On 03/11/2005 jFra	Sell	500	500,000,000.00
<b>jOption On 2005/08/04 R153 7.75 Call</b>			
R153 On 04/08/2005 Bond Future	7.75 Call Buy	200	200,000,000.00
R153 On 04/08/2005 Bond Future	7.75 Call Sell	200	200,000,000.00
R153 On 04/08/2005 Bond Future	7.75 Call Sell	200	200,000,000.00
R153 On 04/08/2005 Bond Future	7.75 Call Buy	200	200,000,000.00
<b>jOption On 2005/08/04 R153 8.25 Put</b>			
R153 On 04/08/2005 Bond Future	8.25 Put Sell	200	200,000,000.00
R153 On 04/08/2005 Bond Future	8.25 Put Buy	200	200,000,000.00

R153 On 04/08/2005 Bond Future	8.25	Put	Buy	200	200,000,000.00
R153 On 04/08/2005 Bond Future	8.25	Put	Sell	200	200,000,000.00
<b>jOption On 2005/08/04 R153 8.75 Put</b>					
R153 On 04/08/2005 Bond Future	8.75	Put	Buy	300	300,000,000.00
R153 On 04/08/2005 Bond Future	8.75	Put	Sell	300	300,000,000.00
R153 On 04/08/2005 Bond Future	8.75	Put	Buy	300	300,000,000.00
R153 On 04/08/2005 Bond Future	8.75	Put	Sell	300	300,000,000.00
<b>jOption On 2005/08/04 R153 9 Put</b>					
R153 On 04/08/2005 Bond Future	9.00	Put	Sell	300	300,000,000.00
R153 On 04/08/2005 Bond Future	9.00	Put	Buy	300	300,000,000.00
R153 On 04/08/2005 Bond Future	9.00	Put	Buy	300	300,000,000.00
R153 On 04/08/2005 Bond Future	9.00	Put	Sell	300	300,000,000.00
<b>jOption On 2005/08/04 R153 9.25 Put</b>					
R153 On 04/08/2005 Bond Future	9.25	Put	Sell	100	100,000,000.00
R153 On 04/08/2005 Bond Future	9.25	Put	Buy	100	100,000,000.00
R153 On 04/08/2005 Bond Future	9.25	Put	Buy	100	100,000,000.00
R153 On 04/08/2005 Bond Future	9.25	Put	Sell	100	100,000,000.00
<b>jOption On 2005/08/04 R157 7.75 Call</b>					
R157 On 04/08/2005 Bond Future	7.75	Call	Sell	200	200,000,000.00
R157 On 04/08/2005 Bond Future	7.75	Call	Buy	200	200,000,000.00
<b>jOption On 2005/08/04 R157 8.25 Put</b>					
R157 On 04/08/2005 Bond Future	8.25	Put	Buy	200	200,000,000.00
R157 On 04/08/2005 Bond Future	8.25	Put	Sell	200	200,000,000.00
<b>jOption On 2005/08/04 R157 8.75 Put</b>					
R157 On 04/08/2005 Bond Future	8.75	Put	Buy	300	300,000,000.00
R157 On 04/08/2005 Bond Future	8.75	Put	Sell	300	300,000,000.00
<b>jOption On 2005/08/04 R157 9 Put</b>					
R157 On 04/08/2005 Bond Future	9.00	Put	Sell	300	300,000,000.00

<b>Contract</b>			<b>Buy/Sell</b>	<b>No. of Contracts</b>	<b>Value</b>
R157 On 04/08/2005 Bond Future	9.00	Put	Buy	300	300,000,000.00
<b>jOption On 2005/08/04 R157 9.25 Put</b>					
R157 On 04/08/2005 Bond Future	9.25	Put	Buy	100	100,000,000.00
R157 On 04/08/2005 Bond Future	9.25	Put	Sell	100	100,000,000.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>8,610</b>	<b>8,600,100,000</b>