



Derivatives Daily Detailed Turnover Report

Date of Printout: 26/10/2005

| Contract | Buy/Sell | No. of Contracts | Value |
|--------------------------------|-----------------|-------------------------|--------------|
| 2005/11/03 GOVI Future | | | |
| GOVI On 03/11/2005 jGovi | Sell | 463 | 0.00 |
| GOVI On 03/11/2005 jGovi | Buy | 463 | 1,046,065.16 |
| 2005/11/03 R153 Future | | | |
| R153 On 03/11/2005 Bond Future | Buy | 2 | 2,452.38 |
| R153 On 03/11/2005 Bond Future | Sell | 2 | 0.00 |
| R153 On 03/11/2005 Bond Future | Buy | 5 | 6,138.72 |
| R153 On 03/11/2005 Bond Future | Sell | 5 | 0.00 |
| 2006/02/02 GOVI Future | | | |
| GOVI On 02/02/2006 jGovi | Buy | 463 | 1,063,705.46 |
| GOVI On 02/02/2006 jGovi | Sell | 463 | 0.00 |
| 2006/02/02 R153 Future | | | |
| R153 On 02/02/2006 Bond Future | Sell | 9 | 0.00 |
| R153 On 02/02/2006 Bond Future | Buy | 9 | 11,234.04 |
| R153 On 02/02/2006 Bond Future | Buy | 10 | 12,482.27 |
| R153 On 02/02/2006 Bond Future | Sell | 10 | 0.00 |
| R153 On 02/02/2006 Bond Future | Sell | 13 | 0.00 |
| R153 On 02/02/2006 Bond Future | Buy | 13 | 16,226.95 |

| | | | |
|--------------------------------|------|-----|------------|
| R153 On 02/02/2006 Bond Future | Buy | 28 | 34,950.36 |
| R153 On 02/02/2006 Bond Future | Sell | 28 | 0.00 |
| R153 On 02/02/2006 Bond Future | Buy | 58 | 72,397.17 |
| R153 On 02/02/2006 Bond Future | Sell | 58 | 0.00 |
| R153 On 02/02/2006 Bond Future | Sell | 138 | 0.00 |
| R153 On 02/02/2006 Bond Future | Buy | 138 | 172,255.34 |

2006/02/02 R157 Future

| | | | |
|--------------------------------|------|----|------------|
| R157 On 02/02/2006 Bond Future | Sell | 5 | 0.00 |
| R157 On 02/02/2006 Bond Future | Sell | 5 | 0.00 |
| R157 On 02/02/2006 Bond Future | Buy | 5 | 7,059.38 |
| R157 On 02/02/2006 Bond Future | Buy | 5 | 7,059.38 |
| R157 On 02/02/2006 Bond Future | Buy | 7 | 9,883.14 |
| R157 On 02/02/2006 Bond Future | Sell | 7 | 0.00 |
| R157 On 02/02/2006 Bond Future | Buy | 15 | 21,178.15 |
| R157 On 02/02/2006 Bond Future | Sell | 15 | 0.00 |
| R157 On 02/02/2006 Bond Future | Sell | 31 | 0.00 |
| R157 On 02/02/2006 Bond Future | Buy | 31 | 43,768.17 |
| R157 On 02/02/2006 Bond Future | Buy | 74 | 104,478.86 |
| R157 On 02/02/2006 Bond Future | Sell | 74 | 0.00 |

2006/05/04 GOVI Future

| | | | |
|--------------------------|------|---|-----------|
| GOVI On 04/05/2006 jGovi | Sell | 5 | 0.00 |
| GOVI On 04/05/2006 jGovi | Buy | 5 | 11,656.75 |

jOption On 2006/02/02 R153 7.75 Put

| | | | | |
|--------------------------------|----------|------|---|------|
| R153 On 02/02/2006 Bond Future | 7.75 Put | Sell | 1 | 0.00 |
| R153 On 02/02/2006 Bond Future | 7.75 Put | Buy | 1 | 0.00 |

Grand Total for Daily Detailed Turnover:

2,664 2,642,992