



Derivatives Daily Detailed Turnover Report

Date of Prinout: 04/08/2005

Contract	Buy/Sell	No. of Contracts	Value
2005/08/04 R157 Future			
R157 On 04/08/2005 Bond Future	Sell	3	3,000,000.00
R157 On 04/08/2005 Bond Future	Sell	83	83,000,000.00
R157 On 04/08/2005 Bond Future	Sell	114	114,000,000.00
R157 On 04/08/2005 Bond Future	Buy	200	200,000,000.00
2005/11/03 R153 Future			
R153 On 03/11/2005 Bond Future	Sell	1	1,000,000.00
R153 On 03/11/2005 Bond Future	Buy	1	1,000,000.00
R153 On 03/11/2005 Bond Future	Sell	1	1,000,000.00
R153 On 03/11/2005 Bond Future	Buy	1	1,000,000.00
R153 On 03/11/2005 Bond Future	Sell	1	1,000,000.00
R153 On 03/11/2005 Bond Future	Buy	1	1,000,000.00
R153 On 03/11/2005 Bond Future	Buy	2	2,000,000.00
R153 On 03/11/2005 Bond Future	Sell	2	2,000,000.00
R153 On 03/11/2005 Bond Future	Buy	2	2,000,000.00
R153 On 03/11/2005 Bond Future	Sell	2	2,000,000.00
R153 On 03/11/2005 Bond Future	Sell	2	2,000,000.00
R153 On 03/11/2005 Bond Future	Sell	2	2,000,000.00
R153 On 03/11/2005 Bond Future	Buy	2	2,000,000.00
R153 On 03/11/2005 Bond Future	Buy	2	2,000,000.00

R153 On 03/11/2005 Bond Future		Buy	2	2,000,000.00
R153 On 03/11/2005 Bond Future		Sell	2	2,000,000.00
R153 On 03/11/2005 Bond Future		Buy	2	2,000,000.00
R153 On 03/11/2005 Bond Future		Sell	2	2,000,000.00
R153 On 03/11/2005 Bond Future		Sell	2	2,000,000.00
R153 On 03/11/2005 Bond Future		Buy	2	2,000,000.00
R153 On 03/11/2005 Bond Future		Sell	4	4,000,000.00
R153 On 03/11/2005 Bond Future		Buy	4	4,000,000.00
R153 On 03/11/2005 Bond Future		Sell	4	4,000,000.00
R153 On 03/11/2005 Bond Future		Buy	4	4,000,000.00
R153 On 03/11/2005 Bond Future		Sell	9	9,000,000.00
R153 On 03/11/2005 Bond Future		Buy	9	9,000,000.00
R153 On 03/11/2005 Bond Future		Buy	9	9,000,000.00
R153 On 03/11/2005 Bond Future		Sell	9	9,000,000.00
R153 On 03/11/2005 Bond Future		Buy	15	15,000,000.00
R153 On 03/11/2005 Bond Future		Sell	15	15,000,000.00
R153 On 03/11/2005 Bond Future		Sell	20	20,000,000.00
R153 On 03/11/2005 Bond Future		Buy	20	20,000,000.00
R153 On 03/11/2005 Bond Future		Sell	43	43,000,000.00
R153 On 03/11/2005 Bond Future		Buy	43	43,000,000.00
R153 On 03/11/2005 Bond Future		Sell	85	85,000,000.00
R153 On 03/11/2005 Bond Future		Buy	85	85,000,000.00
R153 On 03/11/2005 Bond Future		Buy	126	126,000,000.00
R153 On 03/11/2005 Bond Future		Sell	126	126,000,000.00

2005/11/03 R157 Future

R157 On 03/11/2005 Bond Future		Buy	1	1,000,000.00
R157 On 03/11/2005 Bond Future		Sell	1	1,000,000.00

jOption On 2005/08/04 R157 7.75 Call

R157 On 04/08/2005 Bond Future	7.75	Call	Buy	3	3,000,000.00
R157 On 04/08/2005 Bond Future	7.75	Call	Buy	83	83,000,000.00
R157 On 04/08/2005 Bond Future	7.75	Call	Buy	114	114,000,000.00
R157 On 04/08/2005 Bond Future	7.75	Call	Sell	200	200,000,000.00

Contract			Buy/Sell	No. of Contracts	Value
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jOption On 2005/11/03 R153 9 Put

R153 On 03/11/2005 Bond Future	9.00	Put	Sell	5	5,000,000.00
R153 On 03/11/2005 Bond Future	9.00	Put	Buy	5	5,000,000.00

Grand Total for Daily Detailed Turnover: **1,476** **1,476,000,000**