



# Derivatives Daily Turnover Summary Report

Report for 27/10/2005

| <b>Contract</b>                                | <b>Strike</b> | <b>C/P</b> | <b>Product</b>        | <b>No of Trades</b> | <b>No. of Contracts</b> | <b>Value</b>      |
|--|---------------|------------|-----------------------|---------------------|-------------------------|-------------------|
| GOVI On 04-May-2006                            |               |            | jGovi                 | 1                   | 133                     | 311,419.50        |
| R153 On 02-Feb-2006                            | 7.75          | Put        | Option on Bond Future | 1                   | 1                       | 0.00              |
| R153 On 04-May-2006                            | 8.25          | Put        | Option on Bond Future | 3                   | 15                      | 0.00              |
| <b>Grand Total for Daily Turnover Summary:</b> |               |            |                       | <b>5</b>            | <b>149</b>              | <b>311,419.50</b> |