



# Derivatives Daily Detailed Turnover Report

Date of Printout: 28/02/2005

Contract	Buy/Sell	No. of Contracts	Value
<b>2005/05/05 jFra</b>			
JFRA On 05/05/2005 jFra	Buy	1	1,000,000.00
JFRA On 05/05/2005 jFra	Sell	1	1,000,000.00
JFRA On 05/05/2005 jFra	Sell	1	1,000,000.00
JFRA On 05/05/2005 jFra	Buy	1	1,000,000.00
JFRA On 05/05/2005 jFra	Sell	1	1,000,000.00
JFRA On 05/05/2005 jFra	Buy	1	1,000,000.00
JFRA On 05/05/2005 jFra	Buy	49	49,000,000.00
JFRA On 05/05/2005 jFra	Sell	49	49,000,000.00
JFRA On 05/05/2005 jFra	Sell	49	49,000,000.00
JFRA On 05/05/2005 jFra	Buy	49	49,000,000.00
JFRA On 05/05/2005 jFra	Sell	49	49,000,000.00
JFRA On 05/05/2005 jFra	Buy	49	49,000,000.00
JFRA On 05/05/2005 jFra	Sell	50	50,000,000.00
JFRA On 05/05/2005 jFra	Sell	50	50,000,000.00
JFRA On 05/05/2005 jFra	Buy	50	50,000,000.00
JFRA On 05/05/2005 jFra	Buy	50	50,000,000.00
JFRA On 05/05/2005 jFra	Buy	50	50,000,000.00
JFRA On 05/05/2005 jFra	Sell	50	50,000,000.00

**2005/05/05 R153 Future**

R153 On 05/05/2005 Bond Future	Buy	1	1,000,000.00
R153 On 05/05/2005 Bond Future	Sell	1	1,000,000.00
R153 On 05/05/2005 Bond Future	Sell	1	1,000,000.00
R153 On 05/05/2005 Bond Future	Sell	1	1,000,000.00
R153 On 05/05/2005 Bond Future	Buy	1	1,000,000.00
R153 On 05/05/2005 Bond Future	Buy	1	1,000,000.00

**Grand Total for Daily Detailed Turnover:**

**606**

**606,000,000**