Derivatives Daily Detailed Turnover Report

Date of Prinout: 09/03/2005

Contract			Buy/Sell	No. of Contracts	Value
jOption On 2005/08/04 R157 8.7					
R157 On 04/08/2005 Bond Future	8.75	Put	Buy	100	100,000,000.00
R157 On 04/08/2005 Bond Future	8.75	Put	Sell	100	100,000,000.00
jOption On 2005/08/04 R157 9 F					
R157 On 04/08/2005 Bond Future	9.00	Put	Sell	200	200,000,000.00
R157 On 04/08/2005 Bond Future	9.00	Put	Buy	200	200,000,000.00
Grand Total for Daily Detailed Turnover:				**600**	**600,000,000**