



Derivatives Daily Detailed Turnover Report

Date of Printout: 09/05/2005

| Contract | Buy/Sell | No. of Contracts | Value |
|---|-----------------|-------------------------|----------------------|
| 2005/08/04 R157 Future | | | |
| R157 On 04/08/2005 Bond Future | Sell | 1 | 1,000,000.00 |
| R157 On 04/08/2005 Bond Future | Buy | 1 | 1,000,000.00 |
| 2006/11/02 jFra | | | |
| JFRA On 02/11/2006 jFra | Buy | 250 | 250,000,000.00 |
| JFRA On 02/11/2006 jFra | Sell | 250 | 250,000,000.00 |
| JFRA On 02/11/2006 jFra | Sell | 250 | 250,000,000.00 |
| JFRA On 02/11/2006 jFra | Buy | 250 | 250,000,000.00 |
| JFRA On 02/11/2006 jFra | Sell | 250 | 250,000,000.00 |
| JFRA On 02/11/2006 jFra | Buy | 250 | 250,000,000.00 |
| Grand Total for Daily Detailed Turnover: | | 1,502 | 1,502,000,000 |