



# Derivatives Matched Trades Report

Report for 28/02/2005

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Trade Type	Buy/Sell
09:32	JFRA On 05-May-05			jFra	1	50,000,000	Member	Sell
09:32	JFRA On 05-May-05			jFra	1	50,000,000	Member	Buy
09:32	JFRA On 05-May-05			jFra	1	1,000,000	Member	Buy
09:32	JFRA On 05-May-05			jFra	1	1,000,000	Member	Sell
09:33	JFRA On 05-May-05			jFra	1	49,000,000	Member	Buy
09:33	JFRA On 05-May-05			jFra	1	49,000,000	Member	Sell
13:22	JFRA On 05-May-05			jFra	1	50,000,000	Member	Sell
13:22	JFRA On 05-May-05			jFra	1	50,000,000	Member	Buy
13:22	JFRA On 05-May-05			jFra	1	1,000,000	Member	Buy
13:22	JFRA On 05-May-05			jFra	1	1,000,000	Member	Sell
13:22	JFRA On 05-May-05			jFra	1	50,000,000	Member	Buy
13:22	JFRA On 05-May-05			jFra	1	1,000,000	Member	Buy
13:23	JFRA On 05-May-05			jFra	1	49,000,000	Member	Buy
13:23	JFRA On 05-May-05			jFra	1	49,000,000	Member	Sell
13:23	JFRA On 05-May-05			jFra	1	49,000,000	Member	Buy
13:50	JFRA On 05-May-05			jFra	1	1,000,000	Member	Sell
13:50	JFRA On 05-May-05			jFra	1	50,000,000	Member	Sell
13:50	JFRA On 05-May-05			jFra	1	49,000,000	Member	Sell
<b>Total for JFRA jFra:</b>					<b>18</b>	<b>600,000,000</b>		
08:56	R153 On 05-May-05			Bond Future	1	1,000,000	Member	Buy
08:56	R153 On 05-May-05			Bond Future	1	1,000,000	Member	Sell
13:08	R153 On 05-May-05			Bond Future	1	1,000,000	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Trade Type	Buy/Sell
13:08	R153 On 05-May-05			Bond Future	1	1,000,000	Member	Buy
13:09	R153 On 05-May-05			Bond Future	1	1,000,000	Member	Sell
13:09	R153 On 05-May-05			Bond Future	1	1,000,000	Member	Buy
<b>Total for R153 Bond Future:</b>					<b>6</b>	<b>6,000,000</b>		
<b>Grand Total for all Instruments:</b>					<b>24</b>	<b>606,000,000</b>		