



Derivatives Matched Trades Report

Report for 30/03/2005

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:32	R157 On 04-Aug-05	9.00	Put	Option on Bond Future	1	100,000,000	Member	Buy
11:32	R157 On 04-Aug-05	9.00	Put	Option on Bond Future	1	100,000,000	Member	Sell
11:33	R157 On 04-Aug-05	9.25	Put	Option on Bond Future	1	100,000,000	Member	Buy
11:33	R157 On 04-Aug-05	9.25	Put	Option on Bond Future	1	100,000,000	Member	Sell
11:59	R157 On 04-Aug-05	9.25	Put	Option on Bond Future	1	100,000,000	Member	Sell
11:59	R157 On 04-Aug-05	9.00	Put	Option on Bond Future	1	100,000,000	Member	Sell
11:59	R157 On 04-Aug-05	9.25	Put	Option on Bond Future	1	100,000,000	Member	Buy
11:59	R157 On 04-Aug-05	9.00	Put	Option on Bond Future	1	100,000,000	Member	Buy
Total for R157 Bond Future:					8	800,000,000		
Grand Total for all Instruments:					8	800,000,000		