



Derivatives Matched Trades Report

Report for 06/04/2005

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:22	JBAR On 16-Mar-05			jBar	1	50,000,000	Member	Buy
15:22	JBAR On 16-Mar-05			jBar	1	50,000,000	Member	Sell
15:26	JBAR On 16-Mar-05			jBar	1	50,000,000	Member	Sell
15:26	JBAR On 16-Mar-05			jBar	1	50,000,000	Member	Buy
15:37	JBAR On 16-Mar-05			jBar	1	50,000,000	Member	Sell
15:37	JBAR On 16-Mar-05			jBar	1	50,000,000	Member	Buy
Total for JBAR jBar:					6	300,000,000		
16:36	R157 On 04-Aug-05			Bond Future	1	1,000,000	Member	Buy
16:36	R157 On 04-Aug-05			Bond Future	1	1,000,000	Client	Sell
Total for R157 Bond Future:					2	2,000,000		
Grand Total for all Instruments:					8	302,000,000		