



Derivatives Matched Trades Report

Report for 23/09/2005

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Trade Type	Buy/Sell
09:13	R153 On 03-Nov-05			Bond Future	1	1,000,000		Buy
09:13	R153 On 03-Nov-05			Bond Future	1	1,000,000		Buy
09:13	R153 On 03-Nov-05			Bond Future	1	1,000,000		Buy
09:13	R153 On 03-Nov-05			Bond Future	1	1,000,000		Sell
09:13	R153 On 03-Nov-05			Bond Future	1	1,000,000		Sell
09:13	R153 On 03-Nov-05			Bond Future	1	1,000,000		Sell
10:49	R153 On 03-Nov-05			Bond Future	1	2,000,000	Member	Buy
10:49	R153 On 03-Nov-05			Bond Future	1	2,000,000	Client	Sell
10:50	R153 On 03-Nov-05			Bond Future	1	1,000,000	Client	Sell
10:50	R153 On 03-Nov-05			Bond Future	1	1,000,000	Member	Buy
13:25	R153 On 03-Nov-05			Bond Future	1	5,000,000	Member	Buy
13:25	R153 On 03-Nov-05			Bond Future	1	5,000,000	Member	Sell
Total for R153 Bond Future:					12	22,000,000		
16:05	R157 On 03-Nov-05			Bond Future	1	5,000,000	Client	Sell
16:05	R157 On 03-Nov-05			Bond Future	1	5,000,000		Buy
Total for R157 Bond Future:					2	10,000,000		
Grand Total for all Instruments:					14	32,000,000		