



Derivatives Matched Trades Report

Report for 26/09/2005

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:51	R153 On 03-Nov-05			Bond Future	1	5,000,000	Member	Sell
11:51	R153 On 03-Nov-05			Bond Future	1	5,000,000	Member	Buy
12:17	R153 On 03-Nov-05			Bond Future	1	5,000,000	Member	Sell
12:17	R153 On 03-Nov-05			Bond Future	1	5,000,000	Member	Buy
12:19	R153 On 03-Nov-05			Bond Future	1	5,000,000	Member	Buy
12:19	R153 On 03-Nov-05			Bond Future	1	5,000,000	Member	Sell
Total for R153 Bond Future:					6	30,000,000		
11:38	R157 On 02-Feb-06			Bond Future	1	1,000,000	Client	Sell
11:38	R157 On 02-Feb-06			Bond Future	1	1,000,000	Member	Buy
Total for R157 Bond Future:					2	2,000,000		
Grand Total for all Instruments:					8	32,000,000		