



Derivatives Matched Trades Report

Report for 05/10/2005

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Trade Type	Buy/Sell
09:22	R153 On 03-Nov-05			Bond Future	1	1,000,000	Client	Buy
09:22	R153 On 03-Nov-05			Bond Future	1	1,000,000		Sell
09:32	R153 On 03-Nov-05			Bond Future	1	1,000,000		Sell
09:32	R153 On 03-Nov-05			Bond Future	1	1,000,000	Client	Buy
09:38	R153 On 03-Nov-05			Bond Future	1	2,000,000		Buy
09:38	R153 On 03-Nov-05			Bond Future	1	2,000,000	Member	Sell
11:17	R153 On 03-Nov-05			Bond Future	1	1,000,000		Buy
11:17	R153 On 03-Nov-05			Bond Future	1	1,000,000	Client	Sell
11:18	R153 On 03-Nov-05			Bond Future	1	1,000,000		Sell
11:18	R153 On 03-Nov-05			Bond Future	1	1,000,000	Member	Buy
11:27	R153 On 03-Nov-05			Bond Future	1	1,000,000		Sell
11:27	R153 On 03-Nov-05			Bond Future	1	1,000,000	Client	Buy
11:28	R153 On 03-Nov-05			Bond Future	1	1,000,000	Client	Sell
11:28	R153 On 03-Nov-05			Bond Future	1	1,000,000		Sell
11:28	R153 On 03-Nov-05			Bond Future	1	1,000,000		Buy
11:28	R153 On 03-Nov-05			Bond Future	1	1,000,000	Member	Buy
11:34	R153 On 03-Nov-05			Bond Future	1	1,000,000	Member	Sell
11:34	R153 On 03-Nov-05			Bond Future	1	1,000,000		Buy
13:54	R153 On 03-Nov-05			Bond Future	1	2,000,000	Member	Buy
13:54	R153 On 03-Nov-05			Bond Future	1	2,000,000	Member	Sell
16:02	R153 On 03-Nov-05			Bond Future	1	2,000,000	Member	Buy
16:02	R153 On 03-Nov-05			Bond Future	1	2,000,000		Sell
16:07	R153 On 03-Nov-05			Bond Future	1	1,000,000	Client	Sell
16:07	R153 On 03-Nov-05			Bond Future	1	1,000,000	Client	Sell
16:07	R153 On 03-Nov-05			Bond Future	1	1,000,000	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:07	R153 On 03-Nov-05			Bond Future	1	1,000,000	Member	Buy
Total for R153 Bond Future:					26	32,000,000		
11:25	R157 On 03-Nov-05			Bond Future	1	5,000,000	Client	Sell
11:25	R157 On 03-Nov-05			Bond Future	1	5,000,000	Member	Buy
Total for R157 Bond Future:					2	10,000,000		
Grand Total for all Instruments:					28	42,000,000		