



# Derivatives Matched Trades Report

Report for 20/10/2005

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:54	R153 On 03-Nov-05			Bond Future	1	68,000,000	Member	Buy
15:54	R153 On 03-Nov-05			Bond Future	1	68,000,000	Client	Sell
15:55	R153 On 03-Nov-05			Bond Future	1	14,000,000	Client	Sell
15:55	R153 On 03-Nov-05			Bond Future	1	5,000,000	Client	Sell
15:55	R153 On 03-Nov-05			Bond Future	1	5,000,000	Member	Buy
15:55	R153 On 03-Nov-05			Bond Future	1	14,000,000	Member	Buy
15:56	R153 On 03-Nov-05			Bond Future	1	4,000,000	Member	Buy
15:56	R153 On 03-Nov-05			Bond Future	1	4,000,000	Client	Sell
15:57	R153 On 03-Nov-05			Bond Future	1	7,000,000	Client	Sell
15:57	R153 On 03-Nov-05			Bond Future	1	7,000,000	Member	Buy
15:58	R153 On 03-Nov-05			Bond Future	1	29,000,000	Member	Buy
15:58	R153 On 03-Nov-05			Bond Future	1	29,000,000	Client	Sell
<b>Total for R153 Bond Future:</b>					<b>12</b>	<b>254,000,000</b>		
14:05	R157 On 03-Nov-05			Bond Future	1	5,000,000		Sell
14:05	R157 On 03-Nov-05			Bond Future	1	5,000,000	Client	Buy
<b>Total for R157 Bond Future:</b>					<b>2</b>	<b>10,000,000</b>		
<b>Grand Total for all Instruments:</b>					<b>14</b>	<b>264,000,000</b>		