



Derivatives Matched Trades Report

Report for 24/10/2005

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Trade Type	Buy/Sell
09:28	R153 On 03-Nov-05			Bond Future	1	1,000,000	Client	Sell
09:28	R153 On 03-Nov-05			Bond Future	1	1,000,000	Client	Buy
11:01	R153 On 04-May-06	8.25	Put	Option on Bond Future	1	5,000,000	Member	Sell
11:01	R153 On 04-May-06	8.25	Put	Option on Bond Future	1	5,000,000	Member	Buy
11:12	R153 On 04-May-06	8.25	Put	Option on Bond Future	1	5,000,000	Member	Buy
11:12	R153 On 04-May-06	8.25	Put	Option on Bond Future	1	5,000,000	Member	Sell
11:13	R153 On 04-May-06	8.25	Put	Option on Bond Future	1	5,000,000	Member	Sell
11:13	R153 On 04-May-06	8.25	Put	Option on Bond Future	1	5,000,000	Member	Buy
15:27	R153 On 04-May-06	8.25	Put	Option on Bond Future	1	5,000,000	Member	Sell
15:27	R153 On 04-May-06	8.25	Put	Option on Bond Future	1	5,000,000	Member	Buy
Total for R153 Bond Future:					10	42,000,000		
Grand Total for all Instruments:					10	42,000,000		