



Derivatives Matched Trades Report

Report for 26/10/2005

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:22	GOVI On 04-May-06			jGovi	1	50,000		Sell
14:22	GOVI On 04-May-06			jGovi	1	50,000	Member	Buy
17:48	GOVI On 03-Nov-05			jGovi	1	4,630,000	Member	Buy
17:48	GOVI On 03-Nov-05			jGovi	1	4,630,000	Member	Sell
18:00	GOVI On 02-Feb-06			jGovi	1	4,630,000	Member	Buy
18:00	GOVI On 02-Feb-06			jGovi	1	4,630,000	Member	Sell
Total for GOVI jGovi:					6	18,620,000		
14:28	R153 On 03-Nov-05			Bond Future	1	2,000,000		Buy
14:28	R153 On 03-Nov-05			Bond Future	1	2,000,000	Member	Sell
15:26	R153 On 02-Feb-06	7.75	Put	Option on Bond Future	1	1,000,000	Client	Sell
15:26	R153 On 02-Feb-06	7.75	Put	Option on Bond Future	1	1,000,000	Member	Buy
16:08	R153 On 03-Nov-05			Bond Future	1	5,000,000		Sell
16:08	R153 On 03-Nov-05			Bond Future	1	5,000,000	Member	Buy
16:40	R153 On 02-Feb-06			Bond Future	1	138,000,000	Client	Sell
16:40	R153 On 02-Feb-06			Bond Future	1	138,000,000	Member	Buy
16:41	R153 On 02-Feb-06			Bond Future	1	28,000,000	Member	Buy
16:41	R153 On 02-Feb-06			Bond Future	1	28,000,000	Client	Sell
16:42	R153 On 02-Feb-06			Bond Future	1	10,000,000	Client	Sell
16:42	R153 On 02-Feb-06			Bond Future	1	10,000,000	Member	Buy
16:44	R153 On 02-Feb-06			Bond Future	1	9,000,000	Member	Buy
16:44	R153 On 02-Feb-06			Bond Future	1	9,000,000	Client	Sell
16:45	R153 On 02-Feb-06			Bond Future	1	13,000,000	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:45	R153 On 02-Feb-06			Bond Future	1	13,000,000	Member	Buy
16:46	R153 On 02-Feb-06			Bond Future	1	58,000,000	Member	Buy
16:46	R153 On 02-Feb-06			Bond Future	1	58,000,000	Client	Sell
Total for R153 Bond Future:					18	528,000,000		
16:30	R157 On 02-Feb-06			Bond Future	1	74,000,000	Client	Buy
16:30	R157 On 02-Feb-06			Bond Future	1	74,000,000	Member	Sell
16:31	R157 On 02-Feb-06			Bond Future	1	15,000,000	Member	Sell
16:31	R157 On 02-Feb-06			Bond Future	1	15,000,000	Client	Buy
16:32	R157 On 02-Feb-06			Bond Future	1	5,000,000	Client	Buy
16:32	R157 On 02-Feb-06			Bond Future	1	5,000,000	Client	Buy
16:32	R157 On 02-Feb-06			Bond Future	1	5,000,000	Member	Sell
16:32	R157 On 02-Feb-06			Bond Future	1	5,000,000	Member	Sell
16:33	R157 On 02-Feb-06			Bond Future	1	7,000,000	Member	Sell
16:33	R157 On 02-Feb-06			Bond Future	1	31,000,000	Member	Sell
16:33	R157 On 02-Feb-06			Bond Future	1	31,000,000	Client	Buy
16:33	R157 On 02-Feb-06			Bond Future	1	7,000,000	Client	Buy
Total for R157 Bond Future:					12	274,000,000		
Grand Total for all Instruments:					36	820,620,000		