



Derivatives Matched Trades Report

Report for 01/11/2005

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:06	R153 On 03-Nov-05			Bond Future	1	1,000,000	Member	Sell
12:06	R153 On 03-Nov-05			Bond Future	1	1,000,000	Member	Sell
12:06	R153 On 03-Nov-05			Bond Future	1	1,000,000	Member	Sell
12:06	R153 On 03-Nov-05			Bond Future	1	1,000,000	Member	Buy
12:06	R153 On 03-Nov-05			Bond Future	1	1,000,000	Member	Buy
12:06	R153 On 03-Nov-05			Bond Future	1	1,000,000	Member	Buy
15:34	R153 On 03-Nov-05			Bond Future	1	1,000,000	Member	Sell
15:34	R153 On 03-Nov-05			Bond Future	1	1,000,000	Client	Buy
15:35	R153 On 03-Nov-05			Bond Future	1	2,000,000	Client	Buy
15:35	R153 On 03-Nov-05			Bond Future	1	2,000,000	Member	Sell
15:36	R153 On 03-Nov-05			Bond Future	1	2,000,000	Member	Sell
15:36	R153 On 03-Nov-05			Bond Future	1	2,000,000	Client	Buy
15:37	R153 On 02-Feb-06			Bond Future	1	1,000,000	Client	Sell
15:37	R153 On 02-Feb-06			Bond Future	1	1,000,000	Member	Buy
15:38	R153 On 02-Feb-06			Bond Future	1	2,000,000	Member	Buy
15:38	R153 On 02-Feb-06			Bond Future	1	2,000,000	Member	Buy
15:38	R153 On 02-Feb-06			Bond Future	1	2,000,000	Client	Sell
15:38	R153 On 02-Feb-06			Bond Future	1	2,000,000	Client	Sell
Total for R153 Bond Future:					18	26,000,000		
00:00	R157 On 03-Nov-05			Bond Future	1	1,000,000	Client	Buy
00:00	R157 On 03-Nov-05			Bond Future	1	1,000,000	Member	Sell
12:03	R157 On 03-Nov-05			Bond Future	1	1,000,000	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:03	R157 On 03-Nov-05			Bond Future	1	1,000,000	Member	Sell
12:05	R157 On 02-Feb-06			Bond Future	1	1,000,000	Member	Buy
12:05	R157 On 02-Feb-06			Bond Future	1	1,000,000	Client	Sell
15:39	R157 On 03-Nov-05			Bond Future	1	1,000,000	Member	Sell
15:39	R157 On 03-Nov-05			Bond Future	1	1,000,000	Client	Buy
15:42	R157 On 02-Feb-06			Bond Future	1	1,000,000	Client	Sell
15:42	R157 On 02-Feb-06			Bond Future	1	1,000,000	Client	Sell
15:42	R157 On 02-Feb-06			Bond Future	1	1,000,000	Member	Buy
15:42	R157 On 02-Feb-06			Bond Future	1	1,000,000	Member	Buy
Total for R157 Bond Future:					12	12,000,000		
Grand Total for all Instruments:					30	38,000,000		