



Derivatives Matched Trades Report

Report for 09/11/2005

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:53:07	R157 On 02-Feb-06	8.25	Call	Option on Bond Future	1	2,000,000	Client	Buy
14:53:07	R157 On 02-Feb-06	8.25	Call	Option on Bond Future	1	2,000,000	Client	Sell
14:53:41	R157 On 02-Feb-06	8.25	Put	Option on Bond Future	1	2,000,000	Client	Buy
14:53:41	R157 On 02-Feb-06	8.25	Put	Option on Bond Future	1	2,000,000	Client	Sell
Total for R157 Bond Future:					4	8,000,000		
Grand Total for all Instruments:					4	8,000,000		