

Derivatives Matched Trades Report Report for 26/07/2005

Contract Details	Strike C/P	Product	No of Trades	Nominal	Trade Type	Buy/Sell
R157 On 04-Aug-05		Bond Future	1	1,000,000	Client	Buy
R157 On 03-Nov-05		Bond Future	1	1,000,000	Client	Sell
			2	2 000 000		
ia Future:			2	2,000,000		
Instruments:			2	2,000,000		
	R157 On 04-Aug-05 R157 On 03-Nov-05 nd Future:	R157 On 04-Aug-05 R157 On 03-Nov-05 nd Future:	R157 On 04-Aug-05 Bond Future R157 On 03-Nov-05 Bond Future ad Future:	R157 On 04-Aug-05 Bond Future 1 R157 On 03-Nov-05 Bond Future 1 Ind Future: 2	R157 On 04-Aug-05 Bond Future 1 1,000,000 R157 On 03-Nov-05 Bond Future 1 1,000,000 ad Future: 2 2,000,000	R157 On 04-Aug-05 Bond Future 1 1,000,000 Client R157 On 03-Nov-05 Bond Future 1 1,000,000 Client ad Future: 2 2,000,000 Client