



Derivatives Matched Trades Report

Report for 27/09/2005

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:22	R153 On 03-Nov-05			Bond Future	1	74,000,000	Member	Buy
11:22	R153 On 03-Nov-05			Bond Future	1	74,000,000	Client	Sell
11:23	R153 On 03-Nov-05			Bond Future	1	15,000,000	Client	Sell
11:23	R153 On 03-Nov-05			Bond Future	1	15,000,000	Member	Buy
11:24	R153 On 03-Nov-05			Bond Future	1	5,000,000	Member	Buy
11:24	R153 On 03-Nov-05			Bond Future	1	5,000,000	Client	Sell
11:25	R153 On 03-Nov-05			Bond Future	1	6,000,000	Member	Buy
11:25	R153 On 03-Nov-05			Bond Future	1	6,000,000	Client	Sell
11:26	R153 On 03-Nov-05			Bond Future	1	31,000,000	Client	Sell
11:26	R153 On 03-Nov-05			Bond Future	1	31,000,000	Member	Buy
11:30	R153 On 03-Nov-05			Bond Future	1	5,000,000	Member	Buy
11:30	R153 On 03-Nov-05			Bond Future	1	5,000,000	Client	Sell
Total for R153 Bond Future:					12	272,000,000		
Grand Total for all Instruments:					12	272,000,000		