



Derivatives Matched Trades Report

Report for 04/10/2005

| Matched Time | Contract Details | Strike | C/P | Product | No of Trades | Nominal | Trade Type | Buy/Sell |
|---|-------------------|--------|-----|-----------------------|--------------|--------------------|------------|----------|
| 12:37 | R153 On 03-Nov-05 | | | Bond Future | 1 | 3,000,000 | Member | Sell |
| 12:37 | R153 On 03-Nov-05 | | | Bond Future | 1 | 3,000,000 | | Buy |
| 12:52 | R153 On 03-Nov-05 | | | Bond Future | 1 | 1,000,000 | Client | Buy |
| 12:52 | R153 On 03-Nov-05 | | | Bond Future | 1 | 2,000,000 | Client | Buy |
| 12:52 | R153 On 03-Nov-05 | | | Bond Future | 1 | 1,000,000 | Member | Sell |
| 12:52 | R153 On 03-Nov-05 | | | Bond Future | 1 | 2,000,000 | Member | Sell |
| Total for R153 Bond Future: | | | | | 6 | 12,000,000 | | |
| 00:00 | R157 On 04-May-06 | 8.75 | Put | Option on Bond Future | 1 | 115,000,000 | Member | Sell |
| 14:27 | R157 On 04-May-06 | 8.75 | Put | Option on Bond Future | 1 | 115,000,000 | Member | Buy |
| 16:05 | R157 On 04-May-06 | 8.75 | Put | Option on Bond Future | 1 | 115,000,000 | Member | Buy |
| 16:05 | R157 On 04-May-06 | 8.75 | Put | Option on Bond Future | 1 | 115,000,000 | Member | Sell |
| 16:06 | R157 On 04-May-06 | 8.75 | Put | Option on Bond Future | 1 | 115,000,000 | Member | Buy |
| 16:06 | R157 On 04-May-06 | 8.75 | Put | Option on Bond Future | 1 | 115,000,000 | Member | Sell |
| Total for R157 Bond Future: | | | | | 6 | 690,000,000 | | |
| Grand Total for all Instruments: | | | | | 12 | 702,000,000 | | |