



# Derivatives Matched Trades Report

Report for 11/10/2005

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:59	R157 On 02-Feb-06	8.25	Put	Option on Bond Future	1	250,000,000	Member	Sell
15:59	R157 On 02-Feb-06	8.25	Put	Option on Bond Future	1	250,000,000		Buy
16:00	R157 On 02-Feb-06	8.25	Call	Option on Bond Future	1	250,000,000		Buy
16:00	R157 On 02-Feb-06	8.25	Call	Option on Bond Future	1	250,000,000	Member	Sell
<b>Total for R157 Bond Future:</b>					<b>4</b>	<b>1,000,000,000</b>		
<b>Grand Total for all Instruments:</b>					<b>4</b>	<b>1,000,000,000</b>		