



Derivatives Matched Trades Report

Report for 04/08/2005

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Trade Type	Buy/Sell
10:35	R153 On 03-Nov-05	9.00	Put	Option on Bond Future	1	5,000,000	Member	Sell
10:35	R153 On 03-Nov-05	9.00	Put	Option on Bond Future	1	5,000,000	Client	Buy
11:11	R153 On 03-Nov-05			Bond Future	1	15,000,000	Client	Buy
11:11	R153 On 03-Nov-05			Bond Future	1	43,000,000	Client	Buy
11:11	R153 On 03-Nov-05			Bond Future	1	43,000,000	Member	Sell
11:11	R153 On 03-Nov-05			Bond Future	1	15,000,000	Member	Sell
11:11	R153 On 03-Nov-05			Bond Future	1	126,000,000	Member	Sell
11:11	R153 On 03-Nov-05			Bond Future	1	126,000,000	Client	Buy
11:12	R153 On 03-Nov-05			Bond Future	1	20,000,000	Member	Sell
11:12	R153 On 03-Nov-05			Bond Future	1	85,000,000	Member	Sell
11:12	R153 On 03-Nov-05			Bond Future	1	20,000,000	Client	Buy
11:12	R153 On 03-Nov-05			Bond Future	1	85,000,000	Client	Buy
11:18	R153 On 03-Nov-05			Bond Future	1	9,000,000	Member	Sell
11:18	R153 On 03-Nov-05			Bond Future	1	9,000,000	Member	Buy
11:19	R153 On 03-Nov-05			Bond Future	1	2,000,000	Member	Buy
11:19	R153 On 03-Nov-05			Bond Future	1	1,000,000	Member	Buy
11:19	R153 On 03-Nov-05			Bond Future	1	2,000,000	Member	Buy
11:19	R153 On 03-Nov-05			Bond Future	1	2,000,000	Client	Sell
11:19	R153 On 03-Nov-05			Bond Future	1	1,000,000	Client	Sell
11:19	R153 On 03-Nov-05			Bond Future	1	2,000,000	Client	Sell
11:31	R153 On 03-Nov-05			Bond Future	1	1,000,000	Member	Buy
11:31	R153 On 03-Nov-05			Bond Future	1	1,000,000	Client	Sell
11:32	R153 On 03-Nov-05			Bond Future	1	2,000,000	Client	Sell
11:32	R153 On 03-Nov-05			Bond Future	1	2,000,000	Client	Sell
11:32	R153 On 03-Nov-05			Bond Future	1	2,000,000	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:32	R153 On 03-Nov-05			Bond Future	1	2,000,000	Member	Buy
11:38	R153 On 03-Nov-05			Bond Future	1	4,000,000	Member	Sell
11:38	R153 On 03-Nov-05			Bond Future	1	4,000,000	Member	Sell
11:38	R153 On 03-Nov-05			Bond Future	1	2,000,000	Member	Sell
11:38	R153 On 03-Nov-05			Bond Future	1	2,000,000	Client	Buy
11:38	R153 On 03-Nov-05			Bond Future	1	4,000,000	Client	Buy
11:38	R153 On 03-Nov-05			Bond Future	1	4,000,000	Client	Buy
13:00	R153 On 03-Nov-05			Bond Future	1	9,000,000	Member	Sell
13:00	R153 On 03-Nov-05			Bond Future	1	2,000,000	Client	Sell
13:00	R153 On 03-Nov-05			Bond Future	1	2,000,000	Client	Sell
13:00	R153 On 03-Nov-05			Bond Future	1	2,000,000	Client	Buy
13:00	R153 On 03-Nov-05			Bond Future	1	1,000,000	Client	Buy
13:00	R153 On 03-Nov-05			Bond Future	1	9,000,000	Client	Buy
13:00	R153 On 03-Nov-05			Bond Future	1	1,000,000	Client	Sell
13:00	R153 On 03-Nov-05			Bond Future	1	2,000,000	Client	Buy
Total for R153 Bond Future:					40	674,000,000		
00:00	R157 On 04-Aug-05			Bond Future	1	114,000,000	Member	Sell
00:00	R157 On 04-Aug-05	7.75	Call	Option on Bond Future	1	3,000,000	Member	Buy
00:00	R157 On 04-Aug-05			Bond Future	1	3,000,000	Member	Sell
00:00	R157 On 04-Aug-05	7.75	Call	Option on Bond Future	1	114,000,000	Member	Buy
00:00	R157 On 04-Aug-05	7.75	Call	Option on Bond Future	1	83,000,000	Member	Buy
00:00	R157 On 04-Aug-05			Bond Future	1	83,000,000	Member	Sell
13:04	R157 On 03-Nov-05			Bond Future	1	1,000,000	Member	Buy
13:04	R157 On 03-Nov-05			Bond Future	1	1,000,000	Client	Sell
Total for R157 Bond Future:					8	402,000,000		
Grand Total for all Instruments:					48	1,076,000,000		