



Derivatives Matched Trades Report

Report for 28/10/2005

| Matched Time | Contract Details | Strike | C/P | Product | No of Trades | Nominal | Trade Type | Buy/Sell |
|---|-------------------|--------|-----|-----------------------|--------------|------------------|------------|----------|
| 11:26 | R153 On 02-Feb-06 | 7.75 | Put | Option on Bond Future | 1 | 1,000,000 | Member | Sell |
| 11:26 | R153 On 02-Feb-06 | 7.75 | Put | Option on Bond Future | 1 | 1,000,000 | Client | Buy |
| 15:30 | R153 On 03-Nov-05 | | | Bond Future | 1 | 1,000,000 | Client | Buy |
| 15:30 | R153 On 03-Nov-05 | | | Bond Future | 1 | 1,000,000 | Client | Sell |
| Total for R153 Bond Future: | | | | | 4 | 4,000,000 | | |
| Grand Total for all Instruments: | | | | | 4 | 4,000,000 | | |