



# Derivatives Matched Trades Report

Report for 28/08/2006

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:56:11	R153 On 02-Nov-06			Bond Future	1	25,000,000	29,027.78	Member	Buy
08:56:11	R153 On 02-Nov-06			Bond Future	1	25,000,000	0.00	Member	Sell
10:00:56	R153 On 02-Nov-06			Bond Future	1	20,000,000	0.00	Member	Sell
10:00:59	R153 On 02-Nov-06			Bond Future	1	5,000,000	0.00	Member	Sell
10:06:29	R153 On 02-Nov-06			Bond Future	1	25,000,000	0.00	Member	Sell
10:06:29	R153 On 02-Nov-06			Bond Future	1	25,000,000	29,018.27	Client	Buy
<b>Total for R153 Bond Future:</b>					<b>6</b>	<b>125,000,000</b>	<b>58,046.05</b>		
10:11:49	R157 On 02-Nov-06			Bond Future	1	5,000,000	6,525.21	Member	Buy
10:11:49	R157 On 02-Nov-06			Bond Future	1	5,000,000	0.00	Client	Sell
<b>Total for R157 Bond Future:</b>					<b>2</b>	<b>10,000,000</b>	<b>6,525.21</b>		
<b>Grand Total for all Instruments:</b>					<b>8</b>	<b>135,000,000</b>	<b>64,571.26</b>		