



Derivatives Matched Trades Report

Report for 27/07/2006

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:21:45	R153 On 02-Nov-06	8.25	Put	Option on Bond Future	1	1,000,000	0.00	Client	Sell
16:21:45	R153 On 02-Nov-06	8.25	Put	Option on Bond Future	1	1,000,000	0.00		Buy
Total for R153 Bond Future:					2	2,000,000	0.00		
16:21:53	R157 On 02-Nov-06	8.50	Put	Option on Bond Future	1	6,000,000	0.00		Buy
16:21:53	R157 On 02-Nov-06	8.50	Put	Option on Bond Future	1	6,000,000	0.00	Client	Sell
16:23:35	R157 On 02-Nov-06			Bond Future	1	2,000,000	2,642.01	Member	Buy
16:23:35	R157 On 02-Nov-06			Bond Future	1	2,000,000	0.00	Client	Sell
Total for R157 Bond Future:					4	16,000,000	2,642.01		
15:42:48	R194 On 03-Aug-06			Bond Future	1	153,000,000	163,386.96	Member	Buy
15:42:48	R194 On 03-Aug-06			Bond Future	1	153,000,000	0.00		Sell
Total for R194 Bond Future:					2	306,000,000	163,386.96		
Grand Total for all Instruments:					8	324,000,000	166,028.96		