



Derivatives Matched Trades Report

Report for 20/01/2006

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:39:46	R153 On 02-Nov-06	8.25	Put	Option on Bond Future	1	100,000,000	0.00	Member	Sell
11:39:48	R153 On 02-Nov-06	8.25	Put	Option on Bond Future	1	100,000,000	0.00	Member	Buy
Total for R153 Bond Future:					2	200,000,000	0.00		
00:00:19	R157 On 02-Nov-06	8.50	Put	Option on Bond Future	1	100,000,000	0.00	Member	Sell
11:40:56	R157 On 02-Nov-06	8.50	Put	Option on Bond Future	1	100,000,000	0.00	Member	Buy
Total for R157 Bond Future:					2	200,000,000	0.00		
Grand Total for all Instruments:					4	400,000,000	0.00		