



# Derivatives Matched Trades Report

Report for 31/01/2006

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
10:37:00	R153 On 02-Feb-06			Bond Future	1	3,000,000	0.00	Member	Sell
10:37:00	R153 On 02-Feb-06			Bond Future	1	3,000,000	3,828.94	Client	Buy
10:37:42	R153 On 04-May-06			Bond Future	1	3,000,000	0.00	Client	Sell
10:37:42	R153 On 04-May-06			Bond Future	1	3,000,000	3,696.66	Member	Buy
16:03:11	R153 On 02-Feb-06			Bond Future	1	9,000,000	0.00		Sell
16:03:11	R153 On 02-Feb-06			Bond Future	1	9,000,000	11,492.66	Client	Buy
<b>Total for R153 Bond Future:</b>					<b>6</b>	<b>30,000,000</b>	<b>19,018.26</b>		
16:02:37	R157 On 02-Feb-06			Bond Future	1	5,000,000	0.00	Client	Sell
16:02:37	R157 On 02-Feb-06			Bond Future	1	5,000,000	7,339.22		Buy
<b>Total for R157 Bond Future:</b>					<b>2</b>	<b>10,000,000</b>	<b>7,339.22</b>		
<b>Grand Total for all Instruments:</b>					<b>8</b>	<b>40,000,000</b>	<b>26,357.48</b>		