



Derivatives Matched Trades Report

Report for 17/08/2006

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
00:00:06	R153 On 02-Nov-06	8.25	Put	Option on Bond Future	1	101,000,000	0.00	Member	Buy
16:37:13	R153 On 02-Nov-06	8.25	Put	Option on Bond Future	1	101,000,000	0.00	Member	Sell
Total for R153 Bond Future:					2	202,000,000	0.00		
00:00:03	R157 On 02-Nov-06	8.50	Put	Option on Bond Future	1	99,000,000	0.00	Member	Sell
00:00:41	R157 On 02-Nov-06	8.50	Put	Option on Bond Future	1	17,000,000	0.00	Member	Sell
00:00:41	R157 On 02-Nov-06	8.50	Put	Option on Bond Future	1	17,000,000	0.00	Client	Buy
13:51:18	R157 On 02-Nov-06	7.75	Put	Option on Bond Future	1	13,000,000	0.00	Client	Buy
13:51:18	R157 On 02-Nov-06	7.75	Put	Option on Bond Future	1	13,000,000	0.00		Sell
16:41:38	R157 On 02-Nov-06	8.50	Put	Option on Bond Future	1	99,000,000	0.00	Member	Buy
Total for R157 Bond Future:					6	258,000,000	0.00		
Grand Total for all Instruments:					8	460,000,000	0.00		