



# Derivatives Matched Trades Report

Report for 27/09/2006

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
13:13:02	R157 On 02-Nov-06			Bond Future	1	2,000,000	2,645.52	Member	Buy
13:13:02	R157 On 02-Nov-06			Bond Future	1	2,000,000	0.00	Client	Sell
16:44:42	R157 On 02-Nov-06			Bond Future	1	3,000,000	3,990.14	Member	Buy
16:44:42	R157 On 02-Nov-06			Bond Future	1	3,000,000	0.00	Client	Sell
16:45:22	R157 On 02-Nov-06			Bond Future	1	1,000,000	0.00	Client	Sell
16:45:22	R157 On 02-Nov-06			Bond Future	1	1,000,000	1,329.53	Member	Buy
<b>Total for R157 Bond Future:</b>					<b>6</b>	<b>12,000,000</b>	<b>7,965.19</b>		
<b>Grand Total for all Instruments:</b>					<b>6</b>	<b>12,000,000</b>	<b>7,965.19</b>		