



# Derivatives Matched Trades Report

Report for 17/01/2007

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:14:30	R153 On 01-Feb-07			Bond Future	1	4,000,000	0.00	Member	Sell
16:14:30	R153 On 01-Feb-07			Bond Future	1	4,000,000	4,792.96	Client	Buy
16:14:57	R153 On 01-Feb-07			Bond Future	1	1,000,000	1,198.24	Client	Buy
16:14:57	R153 On 01-Feb-07			Bond Future	1	1,000,000	0.00	Member	Sell
16:15:28	R153 On 01-Feb-07			Bond Future	1	4,000,000	0.00	Member	Sell
16:15:28	R153 On 01-Feb-07			Bond Future	1	4,000,000	4,792.96	Client	Buy
<b>Total for R153 Bond Future:</b>					<b>6</b>	<b>18,000,000</b>	<b>10,784.16</b>		
16:11:51	R157 On 01-Feb-07			Bond Future	1	10,000,000	0.00	Member	Sell
16:11:51	R157 On 01-Feb-07			Bond Future	1	10,000,000	13,912.33	Client	Buy
16:12:18	R157 On 01-Feb-07			Bond Future	1	10,000,000	13,912.33	Client	Buy
16:12:18	R157 On 01-Feb-07			Bond Future	1	10,000,000	0.00	Member	Sell
16:16:34	R157 On 01-Feb-07			Bond Future	1	10,000,000	13,948.95	Member	Buy
16:16:34	R157 On 01-Feb-07			Bond Future	1	10,000,000	0.00	Client	Sell
16:17:18	R157 On 01-Feb-07			Bond Future	1	10,000,000	0.00	Client	Sell
16:17:18	R157 On 01-Feb-07			Bond Future	1	10,000,000	13,948.95	Member	Buy
<b>Total for R157 Bond Future:</b>					<b>8</b>	<b>80,000,000</b>	<b>55,722.56</b>		
09:59:16	R186 On 01-Feb-07			Bond Future	1	2,000,000	2,619.04	Client	Buy
09:59:16	R186 On 01-Feb-07			Bond Future	1	2,000,000	0.00	Member	Sell

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<b>Total for R186 Bond Future:</b>					<b>2</b>	<b>4,000,000</b>	<b>2,619.04</b>		
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<b>Grand Total for all Instruments:</b>					<b>16</b>	<b>102,000,000</b>	<b>69,125.76</b>		
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