



Derivatives Matched Trades Report

Report for 20/06/2006

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:34:54	GOVI On 02-Nov-06			jGovi	1	30,000	7,244.70		Buy
08:34:54	GOVI On 02-Nov-06			jGovi	1	30,000	0.00		Sell
Total for GOVI jGovi:					2	60,000	7,244.70		
08:38:02	R153 On 03-Aug-06			Bond Future	1	5,000,000	0.00	Member	Sell
08:39:56	R153 On 03-Aug-06			Bond Future	1	5,000,000	0.00	Member	Sell
08:39:56	R153 On 03-Aug-06			Bond Future	1	5,000,000	6,130.60	Client	Buy
10:25:46	R153 On 03-Aug-06			Bond Future	1	5,000,000	6,127.59	Member	Buy
10:32:17	R153 On 03-Aug-06			Bond Future	1	10,000,000	0.00	Member	Sell
11:04:22	R153 On 03-Aug-06			Bond Future	1	5,000,000	0.00	Member	Sell
11:04:22	R153 On 03-Aug-06			Bond Future	1	5,000,000	6,127.96	Client	Buy
16:21:57	R153 On 03-Aug-06			Bond Future	1	5,000,000	6,121.01	Member	Buy
Total for R153 Bond Future:					8	45,000,000	24,507.15		
16:29:00	R194 On 03-Aug-06			Bond Future	1	88,000,000	94,342.00		Buy
16:29:00	R194 On 03-Aug-06			Bond Future	1	88,000,000	0.00	Client	Sell
16:29:27	R194 On 03-Aug-06			Bond Future	1	18,000,000	0.00	Client	Sell
16:29:27	R194 On 03-Aug-06			Bond Future	1	18,000,000	19,297.23		Buy
16:29:49	R194 On 03-Aug-06			Bond Future	1	8,000,000	8,576.55		Buy
16:29:49	R194 On 03-Aug-06			Bond Future	1	8,000,000	0.00	Client	Sell
16:30:08	R194 On 03-Aug-06			Bond Future	1	39,000,000	0.00	Client	Sell
16:30:08	R194 On 03-Aug-06			Bond Future	1	39,000,000	41,810.66		Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
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Total for R194 Bond Future:					8	306,000,000	164,026.43		
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Grand Total for all Instruments:					18	351,060,000	195,778.28		
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