



# Derivatives Matched Trades Report

Report for 29/09/2006

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
13:53:37	CRDI On 02-Nov-06			Index Future	1	100,000	0.00	Member	Sell
13:53:37	CRDI On 02-Nov-06			Index Future	1	100,000	0.00	Member	Buy
<b>Total for CRDI Index Future:</b>					<b>2</b>	<b>200,000</b>	<b>0.00</b>		
10:02:19	GOVI On 02-Nov-06			jGovi	1	10,000	2,376.10	Client	Buy
10:02:19	GOVI On 02-Nov-06			jGovi	1	10,000	0.00	Client	Sell
13:52:47	GOVI On 02-Nov-06			jGovi	1	4,750,000	1,128,433.75	Member	Buy
13:52:47	GOVI On 02-Nov-06			jGovi	1	4,750,000	0.00	Member	Sell
14:10:01	GOVI On 02-Nov-06			jGovi	1	10,000	2,376.10	Client	Buy
14:10:01	GOVI On 02-Nov-06			jGovi	1	10,000	0.00	Client	Sell
14:11:17	GOVI On 02-Nov-06			jGovi	1	200,000	0.00	Member	Sell
14:11:17	GOVI On 02-Nov-06			jGovi	1	200,000	47,441.20		Buy
<b>Total for GOVI jGovi:</b>					<b>8</b>	<b>9,940,000</b>	<b>1,180,627.15</b>		
13:53:11	OTHI On 02-Nov-06			Index Future	1	150,000	0.00	Member	Sell
13:53:11	OTHI On 02-Nov-06			Index Future	1	150,000	0.00	Member	Buy
<b>Total for OTHI Index Future:</b>					<b>2</b>	<b>300,000</b>	<b>0.00</b>		
16:49:03	R157 On 02-Nov-06			Bond Future	1	5,000,000	6,598.07	Client	Buy
16:49:03	R157 On 02-Nov-06			Bond Future	1	5,000,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:49:19	R157 On 02-Nov-06			Bond Future	1	1,000,000	0.00	Member	Sell
16:49:19	R157 On 02-Nov-06			Bond Future	1	1,000,000	1,319.61	Client	Buy
<b>Total for R157 Bond Future:</b>					<b>4</b>	<b>12,000,000</b>	<b>7,917.69</b>		
13:52:15	TRTI On 02-Nov-06			Index Future	1	5,000,000	0.00	Member	Sell
13:52:15	TRTI On 02-Nov-06			Index Future	1	5,000,000	0.00	Member	Buy
<b>Total for TRTI Index Future:</b>					<b>2</b>	<b>10,000,000</b>	<b>0.00</b>		
<b>Grand Total for all Instruments:</b>					<b>18</b>	<b>32,440,000</b>	<b>1,188,544.84</b>		