

Derivatives Matched Trades Report

Report for 27/01/2006

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:25:01	R153 On 02-Nov-06	8.25	Put	Option on Bond Future	1	1,000,000	0.00	Client	Buy
11:25:01	R153 On 02-Nov-06	8.25	Put	Option on Bond Future	1	1,000,000	0.00	Client	Sell
11:25:32	R153 On 02-Nov-06	8.25	Put	Option on Bond Future	1	4,000,000	0.00	Client	Sell
11:25:32	R153 On 02-Nov-06	8.25	Put	Option on Bond Future	1	4,000,000	0.00	Client	Buy
11:25:45	R153 On 02-Nov-06	8.25	Put	Option on Bond Future	1	11,000,000	0.00	Client	Buy
11:25:45	R153 On 02-Nov-06	8.25	Put	Option on Bond Future	1	11,000,000	0.00	Client	Sell
11:26:07	R153 On 02-Nov-06	8.25	Put	Option on Bond Future	1	2,000,000	0.00	Client	Sell
11:26:07	R153 On 02-Nov-06	8.25	Put	Option on Bond Future	1	2,000,000	0.00	Client	Buy
11:26:22	R153 On 02-Nov-06	8.25	Put	Option on Bond Future	1	1,000,000	0.00	Client	Buy
11:26:22	R153 On 02-Nov-06	8.25	Put	Option on Bond Future	1	1,000,000	0.00	Client	Sell
11:26:38	R153 On 02-Nov-06	8.25	Put	Option on Bond Future	1	1,000,000	0.00	Client	Sell
11:26:38	R153 On 02-Nov-06	8.25	Put	Option on Bond Future	1	1,000,000	0.00	Client	Buy
11:33:37	R153 On 03-Aug-06	7.50	Put	Option on Bond Future	1	1,000,000	0.00	Client	Sell
11:33:37	R153 On 03-Aug-06	7.50	Put	Option on Bond Future	1	1,000,000	0.00	Client	Buy
11:34:02	R153 On 03-Aug-06	7.50	Put	Option on Bond Future	1	4,000,000	0.00	Client	Buy
11:34:02	R153 On 03-Aug-06	7.50	Put	Option on Bond Future	1	4,000,000	0.00	Client	Sell
11:34:15	R153 On 03-Aug-06	7.50	Put	Option on Bond Future	1	11,000,000	0.00	Client	Sell
11:34:15	R153 On 03-Aug-06	7.50	Put	Option on Bond Future	1	11,000,000	0.00	Client	Buy
11:34:28	R153 On 03-Aug-06	7.50	Put	Option on Bond Future	1	2,000,000	0.00	Client	Sell
11:34:28	R153 On 03-Aug-06	7.50	Put	Option on Bond Future	1	2,000,000	0.00	Client	Buy
11:34:43	R153 On 03-Aug-06	7.50	Put	Option on Bond Future	1	1,000,000	0.00	Client	Buy
11:34:43	R153 On 03-Aug-06	7.50	Put	Option on Bond Future	1	1,000,000	0.00	Client	Sell
11:34:57	R153 On 03-Aug-06	7.50	Put	Option on Bond Future	1	1,000,000	0.00	Client	Sell
11:34:57	R153 On 03-Aug-06	7.50	Put	Option on Bond Future	1	1,000,000	0.00	Client	Buy

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Total for R153 Bond Future:					24	80,000,000	0.00		
11:13:58	R157 On 02-Nov-06	8.50	Put	Option on Bond Future	1	5,000,000	0.00	Client	Sell
11:13:58	R157 On 02-Nov-06	8.50	Put	Option on Bond Future	1	5,000,000	0.00	Client	Buy
11:14:25	R157 On 02-Nov-06	8.50	Put	Option on Bond Future	1	3,000,000	0.00	Client	Buy
11:14:25	R157 On 02-Nov-06	8.50	Put	Option on Bond Future	1	3,000,000	0.00	Client	Sell
11:14:58	R157 On 02-Nov-06	8.50	Put	Option on Bond Future	1	27,000,000	0.00	Client	Sell
11:14:58	R157 On 02-Nov-06	8.50	Put	Option on Bond Future	1	27,000,000	0.00	Client	Buy
11:15:19	R157 On 02-Nov-06	8.50	Put	Option on Bond Future	1	2,000,000	0.00	Client	Buy
11:15:19	R157 On 02-Nov-06	8.50	Put	Option on Bond Future	1	2,000,000	0.00	Client	Sell
11:15:32	R157 On 02-Nov-06	8.50	Put	Option on Bond Future	1	1,000,000	0.00	Client	Sell
11:15:32	R157 On 02-Nov-06	8.50	Put	Option on Bond Future	1	1,000,000	0.00	Client	Buy
11:15:47	R157 On 02-Nov-06	8.50	Put	Option on Bond Future	1	1,000,000	0.00	Client	Buy
11:15:47	R157 On 02-Nov-06	8.50	Put	Option on Bond Future	1	1,000,000	0.00	Client	Sell
11:18:14	R157 On 02-Nov-06	8.50	Put	Option on Bond Future	1	10,000,000	0.00	Client	Sell
11:18:14	R157 On 02-Nov-06	8.50	Put	Option on Bond Future	1	10,000,000	0.00	Client	Buy
11:19:53	R157 On 02-Nov-06	8.50	Put	Option on Bond Future	1	6,000,000	0.00	Client	Buy
11:19:53	R157 On 02-Nov-06	8.50	Put	Option on Bond Future	1	6,000,000	0.00	Client	Sell
11:20:18	R157 On 02-Nov-06	8.50	Put	Option on Bond Future	1	54,000,000	0.00	Client	Sell
11:20:18	R157 On 02-Nov-06	8.50	Put	Option on Bond Future	1	54,000,000	0.00	Client	Buy
11:20:37	R157 On 02-Nov-06	8.50	Put	Option on Bond Future	1	4,000,000	0.00	Client	Buy
11:20:37	R157 On 02-Nov-06	8.50	Put	Option on Bond Future	1	4,000,000	0.00	Client	Sell
11:20:52	R157 On 02-Nov-06	8.50	Put	Option on Bond Future	1	2,000,000	0.00	Client	Sell
11:20:52	R157 On 02-Nov-06	8.50	Put	Option on Bond Future	1	2,000,000	0.00	Client	Buy
11:21:08	R157 On 02-Nov-06	8.50	Put	Option on Bond Future	1	2,000,000	0.00	Client	Buy
11:21:08	R157 On 02-Nov-06	8.50	Put	Option on Bond Future	1	2,000,000	0.00	Client	Sell
11:28:50	R157 On 03-Aug-06	7.75	Put	Option on Bond Future	1	1,000,000	0.00	Client	Sell
11:28:50	R157 On 03-Aug-06	7.75	Put	Option on Bond Future	1	1,000,000	0.00	Client	Buy
11:29:19	R157 On 03-Aug-06	7.75	Put	Option on Bond Future	1	4,000,000	0.00	Client	Buy
11:29:19	R157 On 03-Aug-06	7.75	Put	Option on Bond Future	1	4,000,000	0.00	Client	Sell
11:29:33	R157 On 03-Aug-06	7.75	Put	Option on Bond Future	1	11,000,000	0.00	Client	Sell
11:29:33	R157 On 03-Aug-06	7.75	Put	Option on Bond Future	1	11,000,000	0.00	Client	Buy
11:29:54	R157 On 03-Aug-06	7.75	Put	Option on Bond Future	1	2,000,000	0.00	Client	Buy
11:29:54	R157 On 03-Aug-06	7.75	Put	Option on Bond Future	1	2,000,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:30:11	R157 On 03-Aug-06	7.75	Put	Option on Bond Future	1	1,000,000	0.00	Client	Buy
11:30:11	R157 On 03-Aug-06	7.75	Put	Option on Bond Future	1	1,000,000	0.00	Client	Sell
11:30:24	R157 On 03-Aug-06	7.75	Put	Option on Bond Future	1	1,000,000	0.00	Client	Sell
11:30:24	R157 On 03-Aug-06	7.75	Put	Option on Bond Future	1	1,000,000	0.00	Client	Buy
Total for R157 Bond Future:					36	274,000,000	0.00		
Grand Total for all Instruments:					60	354,000,000	0.00		