



Derivatives Matched Trades Report

Report for 23/06/2006

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:43:37	JFRA On 01-Feb-07			jFra	1	30,000,000	0.00	Member	Sell
16:43:37	JFRA On 01-Feb-07			jFra	1	30,000,000	271,500.00		Buy
Total for JFRA jFra:					2	60,000,000	271,500.00		
15:22:27	R153 On 03-Aug-06	7.50	Put	Option on Bond Future	1	100,000,000	0.00		Buy
15:22:27	R153 On 03-Aug-06	7.50	Put	Option on Bond Future	1	100,000,000	0.00	Member	Sell
Total for R153 Bond Future:					2	200,000,000	0.00		
12:04:52	R157 On 03-Aug-06			Bond Future	1	5,000,000	0.00	Member	Sell
12:04:52	R157 On 03-Aug-06			Bond Future	1	5,000,000	6,776.91	Client	Buy
13:35:32	R157 On 03-Aug-06			Bond Future	1	5,000,000	0.00	Client	Sell
13:35:32	R157 On 03-Aug-06			Bond Future	1	5,000,000	6,776.91	Member	Buy
13:36:06	R157 On 03-Aug-06			Bond Future	1	5,000,000	6,769.85	Member	Buy
13:36:06	R157 On 03-Aug-06			Bond Future	1	5,000,000	0.00	Client	Sell
15:21:40	R157 On 03-Aug-06	7.75	Put	Option on Bond Future	1	100,000,000	0.00	Member	Sell
15:21:40	R157 On 03-Aug-06	7.75	Put	Option on Bond Future	1	100,000,000	0.00		Buy
Total for R157 Bond Future:					8	230,000,000	20,323.66		
08:33:07	R203 On 03-Aug-06			Bond Future	1	64,000,000	65,116.72	Client	Buy
08:33:07	R203 On 03-Aug-06			Bond Future	1	64,000,000	0.00		Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:33:32	R203 On 03-Aug-06			Bond Future	1	13,000,000	0.00		Sell
08:33:32	R203 On 03-Aug-06			Bond Future	1	13,000,000	13,226.83	Client	Buy
08:33:56	R203 On 03-Aug-06			Bond Future	1	6,000,000	0.00		Sell
08:33:56	R203 On 03-Aug-06			Bond Future	1	6,000,000	6,104.69	Client	Buy
08:34:23	R203 On 03-Aug-06			Bond Future	1	28,000,000	28,488.56	Client	Buy
08:34:23	R203 On 03-Aug-06			Bond Future	1	28,000,000	0.00		Sell
Total for R203 Bond Future:					8	222,000,000	112,936.81		
Grand Total for all Instruments:					20	712,000,000	404,760.47		