



# Derivatives Matched Trades Report

Report for 26/06/2006

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:10:32	JFRA On 01-Feb-07			jFra	1	30,000,000	271,200.00		Buy
15:10:32	JFRA On 01-Feb-07			jFra	1	30,000,000	0.00	Member	Sell
15:10:42	JFRA On 03-May-07			jFra	1	30,000,000	0.00	Member	Sell
15:10:42	JFRA On 03-May-07			jFra	1	30,000,000	283,200.00		Buy
<b>Total for JFRA jFra:</b>					<b>4</b>	<b>120,000,000</b>	<b>554,400.00</b>		
11:33:46	R153 On 03-Aug-06			Bond Future	1	4,000,000	4,795.00	Client	Buy
11:33:46	R153 On 03-Aug-06			Bond Future	1	4,000,000	0.00	Member	Sell
<b>Total for R153 Bond Future:</b>					<b>2</b>	<b>8,000,000</b>	<b>4,795.00</b>		
<b>Grand Total for all Instruments:</b>					<b>6</b>	<b>128,000,000</b>	<b>559,195.00</b>		