



Derivatives Matched Trades Report

Report for 02/11/2006

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:46:48	GOVI On 02-Nov-06			jGovi	1	1,210,000	0.00	Member	Sell
09:46:48	GOVI On 02-Nov-06			jGovi	1	1,210,000	293,852.13		Buy
09:47:01	GOVI On 02-Nov-06			jGovi	1	300,000	0.00		Sell
09:47:01	GOVI On 02-Nov-06			jGovi	1	300,000	72,855.90	Member	Buy
09:47:24	GOVI On 03-May-07			jGovi	1	1,210,000	306,745.89	Member	Buy
09:47:24	GOVI On 03-May-07			jGovi	1	1,210,000	0.00		Sell
09:47:35	GOVI On 03-May-07			jGovi	1	300,000	76,052.70		Buy
09:47:35	GOVI On 03-May-07			jGovi	1	300,000	0.00	Member	Sell
Total for GOVI jGovi:					8	6,040,000	749,506.62		
00:00:00	R157 On 02-Nov-06	8.65	Call	Option on Bond Future	1	15,000,000	0.00	Client	Buy
00:00:00	R157 On 02-Nov-06	8.65	Call	Option on Bond Future	1	4,000,000	0.00	Client	Buy
00:00:00	R157 On 02-Nov-06			Bond Future	1	4,000,000	0.00	Client	Sell
00:00:00	R157 On 02-Nov-06	8.65	Call	Option on Bond Future	1	1,000,000	0.00	Client	Buy
00:00:00	R157 On 02-Nov-06			Bond Future	1	15,000,000	0.00	Client	Sell
00:00:00	R157 On 02-Nov-06			Bond Future	1	7,000,000	9,680.94	Client	Buy
00:00:00	R157 On 02-Nov-06			Bond Future	1	2,000,000	2,630.48	Client	Buy
00:00:00	R157 On 02-Nov-06	8.65	Put	Option on Bond Future	1	2,000,000	0.00	Client	Buy
00:00:00	R157 On 02-Nov-06			Bond Future	1	2,000,000	2,765.98	Client	Buy
00:00:00	R157 On 02-Nov-06	7.75	Put	Option on Bond Future	1	2,000,000	0.00	Client	Buy
00:00:00	R157 On 02-Nov-06			Bond Future	1	1,000,000	0.00	Client	Sell
00:00:00	R157 On 02-Nov-06	8.65	Put	Option on Bond Future	1	15,000,000	0.00	Client	Buy
00:00:00	R157 On 02-Nov-06	8.65	Put	Option on Bond Future	1	3,000,000	0.00	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
00:00:00	R157 On 02-Nov-06			Bond Future	1	3,000,000	3,945.72	Client	Buy
00:00:00	R157 On 02-Nov-06			Bond Future	1	15,000,000	19,728.62	Client	Buy
00:00:00	R157 On 02-Nov-06	7.75	Put	Option on Bond Future	1	10,000,000	0.00	Client	Buy
00:00:00	R157 On 02-Nov-06	7.75	Put	Option on Bond Future	1	3,000,000	0.00	Client	Buy
00:00:00	R157 On 02-Nov-06			Bond Future	1	85,000,000	117,554.24	Client	Buy
00:00:00	R157 On 02-Nov-06			Bond Future	1	3,000,000	4,148.97	Client	Buy
00:00:00	R157 On 02-Nov-06	7.75	Put	Option on Bond Future	1	7,000,000	0.00	Client	Buy
00:00:00	R157 On 02-Nov-06	7.75	Put	Option on Bond Future	1	85,000,000	0.00	Client	Buy
00:00:00	R157 On 02-Nov-06			Bond Future	1	2,000,000	2,765.98	Client	Buy
00:00:00	R157 On 02-Nov-06			Bond Future	1	10,000,000	13,829.91	Client	Buy
00:00:00	R157 On 02-Nov-06			Bond Future	1	3,000,000	4,148.97	Client	Buy
00:00:00	R157 On 02-Nov-06	7.75	Put	Option on Bond Future	1	4,000,000	0.00	Client	Buy
00:00:00	R157 On 02-Nov-06			Bond Future	1	4,000,000	5,531.96	Client	Buy
00:00:00	R157 On 02-Nov-06	7.75	Put	Option on Bond Future	1	3,000,000	0.00	Client	Buy
00:00:00	R157 On 02-Nov-06	7.75	Put	Option on Bond Future	1	2,000,000	0.00	Client	Buy
00:00:00	R157 On 02-Nov-06			Bond Future	1	5,000,000	6,914.96		Buy
00:00:00	R157 On 02-Nov-06	7.75	Put	Option on Bond Future	1	36,000,000	0.00	Client	Buy
00:00:00	R157 On 02-Nov-06	7.75	Put	Option on Bond Future	1	5,000,000	0.00		Buy
00:00:00	R157 On 02-Nov-06			Bond Future	1	36,000,000	49,787.68	Client	Buy
00:00:00	R157 On 02-Nov-06			Bond Future	1	5,000,000	6,914.96		Buy
00:00:00	R157 On 02-Nov-06	7.75	Put	Option on Bond Future	1	11,000,000	0.00	Client	Sell
00:00:00	R157 On 02-Nov-06			Bond Future	1	2,000,000	2,765.98		Buy
00:00:00	R157 On 02-Nov-06			Bond Future	1	11,000,000	0.00	Client	Sell
00:00:00	R157 On 02-Nov-06			Bond Future	1	8,000,000	0.00		Sell
00:00:00	R157 On 02-Nov-06	7.75	Put	Option on Bond Future	1	2,000,000	0.00		Buy
00:00:00	R157 On 02-Nov-06	7.75	Put	Option on Bond Future	1	5,000,000	0.00		Buy
00:00:00	R157 On 02-Nov-06	7.75	Put	Option on Bond Future	1	1,000,000	0.00		Buy
00:00:00	R157 On 02-Nov-06	7.75	Put	Option on Bond Future	1	8,000,000	0.00		Sell
00:00:00	R157 On 02-Nov-06	8.65	Put	Option on Bond Future	1	20,000,000	0.00		Sell
00:00:00	R157 On 02-Nov-06			Bond Future	1	3,000,000	4,148.97	Client	Buy
00:00:00	R157 On 02-Nov-06	7.75	Put	Option on Bond Future	1	3,000,000	0.00	Client	Buy
00:00:00	R157 On 02-Nov-06			Bond Future	1	1,000,000	1,382.99		Buy
00:00:00	R157 On 02-Nov-06			Bond Future	1	3,000,000	4,148.97	Client	Buy
00:00:00	R157 On 02-Nov-06			Bond Future	1	1,000,000	0.00	Client	Sell
00:00:00	R157 On 02-Nov-06	7.75	Put	Option on Bond Future	1	13,000,000	0.00	Client	Sell
00:00:00	R157 On 02-Nov-06	7.75	Put	Option on Bond Future	1	1,000,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
00:00:00	R157 On 02-Nov-06			Bond Future	1	1,000,000	1,382.99	Client	Buy
00:00:00	R157 On 02-Nov-06	7.75	Put	Option on Bond Future	1	3,000,000	0.00	Client	Buy
00:00:00	R157 On 02-Nov-06			Bond Future	1	10,000,000	13,829.91	Client	Buy
00:00:00	R157 On 02-Nov-06	7.75	Put	Option on Bond Future	1	1,000,000	0.00	Client	Buy
00:00:00	R157 On 02-Nov-06			Bond Future	1	20,000,000	0.00		Sell
00:00:00	R157 On 02-Nov-06	8.65	Call	Option on Bond Future	1	20,000,000	0.00		Sell
00:00:00	R157 On 02-Nov-06	7.75	Put	Option on Bond Future	1	10,000,000	0.00	Client	Buy
00:00:00	R157 On 02-Nov-06	7.75	Put	Option on Bond Future	1	1,000,000	0.00	Client	Buy
00:00:00	R157 On 02-Nov-06			Bond Future	1	1,000,000	1,382.99	Client	Buy
00:00:00	R157 On 02-Nov-06			Bond Future	1	13,000,000	0.00	Client	Sell
00:00:00	R157 On 02-Nov-06			Bond Future	1	20,000,000	26,304.82		Buy
11:29:52	R157 On 02-Nov-06			Bond Future	1	20,000,000	27,174.95	Client	Buy
11:29:52	R157 On 02-Nov-06			Bond Future	1	20,000,000	0.00	Member	Sell
11:50:03	R157 On 02-Nov-06			Bond Future	1	20,000,000	26,304.82	Member	Buy
11:50:03	R157 On 02-Nov-06			Bond Future	1	20,000,000	0.00	Client	Sell
Total for R157 Bond Future:					64	672,000,000	359,176.80		
09:55:32	R186 On 02-Nov-06			Bond Future	1	4,000,000	0.00	Member	Sell
09:55:32	R186 On 02-Nov-06			Bond Future	1	4,000,000	5,268.31	Client	Buy
09:55:44	R186 On 01-Feb-07			Bond Future	1	4,000,000	0.00	Client	Sell
09:55:44	R186 On 01-Feb-07			Bond Future	1	4,000,000	5,140.21	Member	Buy
Total for R186 Bond Future:					4	16,000,000	10,408.52		
Grand Total for all Instruments:					76	694,040,000	1,119,091.93		