



Derivatives Matched Trades Report

Report for 28/03/2006

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
12:00:26	R153 On 04-May-06			Bond Future	1	123,000,000	151,897.03	Client	Buy
12:00:26	R153 On 04-May-06			Bond Future	1	123,000,000	0.00		Sell
12:01:17	R153 On 04-May-06			Bond Future	1	25,000,000	0.00		Sell
12:01:17	R153 On 04-May-06			Bond Future	1	25,000,000	30,873.38	Client	Buy
12:01:40	R153 On 04-May-06			Bond Future	1	11,000,000	13,584.29	Client	Buy
12:01:40	R153 On 04-May-06			Bond Future	1	11,000,000	0.00		Sell
12:02:11	R153 On 04-May-06			Bond Future	1	55,000,000	0.00		Sell
12:02:11	R153 On 04-May-06			Bond Future	1	55,000,000	67,921.44	Client	Buy
Total for R153 Bond Future:					8	428,000,000	264,276.13		
12:03:05	R157 On 04-May-06			Bond Future	1	59,000,000	0.00	Client	Sell
12:03:05	R157 On 04-May-06			Bond Future	1	59,000,000	84,147.51		Buy
12:03:34	R157 On 04-May-06			Bond Future	1	12,000,000	17,114.75		Buy
12:03:34	R157 On 04-May-06			Bond Future	1	12,000,000	0.00	Client	Sell
12:04:14	R157 On 04-May-06			Bond Future	1	5,000,000	0.00	Client	Sell
12:04:14	R157 On 04-May-06			Bond Future	1	5,000,000	7,131.14		Buy
12:04:39	R157 On 04-May-06			Bond Future	1	26,000,000	37,081.95		Buy
12:04:39	R157 On 04-May-06			Bond Future	1	26,000,000	0.00	Client	Sell
Total for R157 Bond Future:					8	204,000,000	145,475.35		
Grand Total for all Instruments:					16	632,000,000	409,751.48		