



# Derivatives Matched Trades Report

Report for 03/08/2006

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:13:08	R153 On 03-Aug-06			Bond Future	1	245,000,000	295,031.28		Buy
11:13:08	R153 On 03-Aug-06			Bond Future	1	245,000,000	0.00	Client	Sell
11:13:35	R153 On 03-Aug-06			Bond Future	1	50,000,000	0.00	Client	Sell
11:13:35	R153 On 03-Aug-06			Bond Future	1	50,000,000	60,210.47		Buy
11:13:54	R153 On 03-Aug-06			Bond Future	1	23,000,000	27,696.81		Buy
11:13:54	R153 On 03-Aug-06			Bond Future	1	23,000,000	0.00	Client	Sell
11:14:42	R153 On 03-Aug-06			Bond Future	1	109,000,000	0.00	Client	Sell
11:14:42	R153 On 03-Aug-06			Bond Future	1	109,000,000	131,258.81		Buy
11:18:39	R153 On 02-Nov-06			Bond Future	1	240,000,000	0.00		Sell
11:18:39	R153 On 02-Nov-06			Bond Future	1	240,000,000	278,251.92	Client	Buy
11:19:02	R153 On 02-Nov-06			Bond Future	1	49,000,000	56,809.77	Client	Buy
11:19:02	R153 On 02-Nov-06			Bond Future	1	49,000,000	0.00		Sell
11:19:25	R153 On 02-Nov-06			Bond Future	1	22,000,000	0.00		Sell
11:19:25	R153 On 02-Nov-06			Bond Future	1	22,000,000	25,506.43	Client	Buy
11:19:55	R153 On 02-Nov-06			Bond Future	1	107,000,000	124,053.98	Client	Buy
11:19:55	R153 On 02-Nov-06			Bond Future	1	107,000,000	0.00		Sell
<b>Total for R153 Bond Future:</b>					<b>16</b>	<b>1,690,000,000</b>	<b>998,819.47</b>		
11:16:02	R157 On 03-Aug-06			Bond Future	1	59,000,000	0.00		Sell
11:16:02	R157 On 03-Aug-06			Bond Future	1	59,000,000	79,704.72	Client	Buy
11:16:24	R157 On 03-Aug-06			Bond Future	1	12,000,000	16,211.13	Client	Buy
11:16:24	R157 On 03-Aug-06			Bond Future	1	12,000,000	0.00		Sell
11:16:37	R157 On 03-Aug-06			Bond Future	1	5,000,000	0.00		Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:16:37	R157 On 03-Aug-06			Bond Future	1	5,000,000	6,754.64	Client	Buy
11:17:23	R157 On 03-Aug-06			Bond Future	1	26,000,000	35,124.12	Client	Buy
11:17:23	R157 On 03-Aug-06			Bond Future	1	26,000,000	0.00		Sell
<b>Total for R157 Bond Future:</b>					<b>8</b>	<b>204,000,000</b>	<b>137,794.61</b>		
08:36:50	R186 On 03-Aug-06			Bond Future	1	6,000,000	0.00	Member	Sell
08:36:50	R186 On 03-Aug-06			Bond Future	1	6,000,000	7,260.61	Client	Buy
08:37:18	R186 On 02-Nov-06			Bond Future	1	6,000,000	0.00	Client	Sell
08:37:18	R186 On 02-Nov-06			Bond Future	1	6,000,000	7,365.67	Member	Buy
<b>Total for R186 Bond Future:</b>					<b>4</b>	<b>24,000,000</b>	<b>14,626.28</b>		
<b>Grand Total for all Instruments:</b>					<b>28</b>	<b>1,918,000,000</b>	<b>1,151,240.35</b>		