



Derivatives Matched Trades Report

Report for 07/06/2006

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
12:35:02	JFRA On 01-Feb-07			jFra	1	28,000,000	217,840.00		Buy
12:35:02	JFRA On 01-Feb-07			jFra	1	28,000,000	0.00	Client	Sell
12:35:48	JFRA On 01-Feb-07			jFra	1	12,000,000	0.00	Client	Sell
12:35:48	JFRA On 01-Feb-07			jFra	1	12,000,000	93,360.00		Buy
Total for JFRA jFra:					4	80,000,000	311,200.00		
10:04:58	R153 On 03-Aug-06			Bond Future	1	10,000,000	0.00	Member	Sell
15:17:45	R153 On 03-Aug-06			Bond Future	1	10,000,000	0.00	Member	Sell
Total for R153 Bond Future:					2	20,000,000	0.00		
08:58:19	R157 On 03-Aug-06			Bond Future	1	2,000,000	0.00	Client	Sell
08:58:19	R157 On 03-Aug-06			Bond Future	1	2,000,000	2,830.76	Member	Buy
Total for R157 Bond Future:					2	4,000,000	2,830.76		
15:51:57	R203 On 03-Aug-06			Bond Future	1	64,000,000	67,014.30		Buy
15:51:57	R203 On 03-Aug-06			Bond Future	1	64,000,000	0.00	Client	Sell
15:52:21	R203 On 03-Aug-06			Bond Future	1	13,000,000	0.00	Client	Sell
15:52:21	R203 On 03-Aug-06			Bond Future	1	13,000,000	13,612.28		Buy
15:52:43	R203 On 03-Aug-06			Bond Future	1	6,000,000	6,282.59		Buy
15:52:43	R203 On 03-Aug-06			Bond Future	1	6,000,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:53:07	R203 On 03-Aug-06			Bond Future	1	28,000,000	0.00	Client	Sell
15:53:07	R203 On 03-Aug-06			Bond Future	1	28,000,000	29,318.76		Buy
Total for R203 Bond Future:					8	222,000,000	116,227.92		
Grand Total for all Instruments:					16	326,000,000	430,258.68		