



Derivatives Matched Trades Report

Report for 26/04/2006

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
12:57:04	R153 On 04-May-06			Bond Future	1	123,000,000	151,967.95	Member	Buy
12:57:04	R153 On 04-May-06			Bond Future	1	123,000,000	0.00	Client	Sell
12:57:28	R153 On 04-May-06			Bond Future	1	25,000,000	0.00	Client	Sell
12:57:28	R153 On 04-May-06			Bond Future	1	25,000,000	30,887.80	Member	Buy
12:57:52	R153 On 04-May-06			Bond Future	1	11,000,000	13,590.63	Member	Buy
12:57:52	R153 On 04-May-06			Bond Future	1	11,000,000	0.00	Client	Sell
12:58:19	R153 On 04-May-06			Bond Future	1	55,000,000	0.00	Client	Sell
12:58:19	R153 On 04-May-06			Bond Future	1	55,000,000	67,953.15	Member	Buy
13:03:24	R153 On 03-Aug-06			Bond Future	1	123,000,000	154,296.46	Client	Buy
13:03:24	R153 On 03-Aug-06			Bond Future	1	123,000,000	0.00	Member	Sell
13:03:40	R153 On 03-Aug-06			Bond Future	1	25,000,000	0.00	Member	Sell
13:03:40	R153 On 03-Aug-06			Bond Future	1	25,000,000	31,361.07	Client	Buy
13:04:01	R153 On 03-Aug-06			Bond Future	1	11,000,000	13,798.87	Client	Buy
13:04:01	R153 On 03-Aug-06			Bond Future	1	11,000,000	0.00	Member	Sell
13:04:17	R153 On 03-Aug-06			Bond Future	1	55,000,000	0.00	Member	Sell
13:04:17	R153 On 03-Aug-06			Bond Future	1	55,000,000	68,994.35	Client	Buy
15:21:16	R153 On 03-Aug-06			Bond Future	1	500,000,000	627,512.55	Member	Buy
15:21:24	R153 On 03-Aug-06			Bond Future	1	500,000,000	0.00	Client	Sell
15:26:39	R153 On 03-Aug-06			Bond Future	1	500,000,000	627,105.00	Client	Buy
15:26:40	R153 On 03-Aug-06			Bond Future	1	500,000,000	0.00	Member	Sell
Total for R153 Bond Future:					20	2,856,000,000	1,787,467.83		
13:01:00	R157 On 04-May-06			Bond Future	1	59,000,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
13:01:00	R157 On 04-May-06			Bond Future	1	59,000,000	84,083.18	Client	Buy
13:01:18	R157 On 04-May-06			Bond Future	1	12,000,000	17,101.66	Client	Buy
13:01:18	R157 On 04-May-06			Bond Future	1	12,000,000	0.00	Member	Sell
13:01:35	R157 On 04-May-06			Bond Future	1	5,000,000	0.00	Member	Sell
13:01:35	R157 On 04-May-06			Bond Future	1	5,000,000	7,125.69	Client	Buy
13:01:58	R157 On 04-May-06			Bond Future	1	26,000,000	37,053.61	Client	Buy
13:01:58	R157 On 04-May-06			Bond Future	1	26,000,000	0.00	Member	Sell
13:04:45	R157 On 03-Aug-06			Bond Future	1	59,000,000	85,461.16	Member	Buy
13:04:45	R157 On 03-Aug-06			Bond Future	1	59,000,000	0.00	Client	Sell
13:05:03	R157 On 03-Aug-06			Bond Future	1	12,000,000	0.00	Client	Sell
13:05:03	R157 On 03-Aug-06			Bond Future	1	12,000,000	17,381.93	Member	Buy
13:05:18	R157 On 03-Aug-06			Bond Future	1	5,000,000	7,242.47	Member	Buy
13:05:18	R157 On 03-Aug-06			Bond Future	1	5,000,000	0.00	Client	Sell
13:05:35	R157 On 03-Aug-06			Bond Future	1	26,000,000	0.00	Client	Sell
13:05:35	R157 On 03-Aug-06			Bond Future	1	26,000,000	37,660.85	Member	Buy
Total for R157 Bond Future:					16	408,000,000	293,110.57		
Grand Total for all Instruments:					36	3,264,000,000	2,080,578.40		