



Derivatives Matched Trades Report

Report for 15/05/2006

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:04:41	JFRA On 01-Feb-07			jFra	1	10,000,000	0.00	Client	Sell
16:04:41	JFRA On 01-Feb-07			jFra	1	10,000,000	76,600.00		Buy
16:05:04	JFRA On 01-Feb-07			jFra	1	25,000,000	191,500.00		Buy
16:05:04	JFRA On 01-Feb-07			jFra	1	25,000,000	0.00	Client	Sell
Total for JFRA jFra:					4	70,000,000	268,100.00		
09:11:08	R157 On 03-Aug-06			Bond Future	1	2,000,000	2,847.91	Member	Buy
09:11:08	R157 On 03-Aug-06			Bond Future	1	2,000,000	0.00	Client	Sell
Total for R157 Bond Future:					2	4,000,000	2,847.91		
Grand Total for all Instruments:					6	74,000,000	270,947.91		