



Derivatives Matched Trades Report

Report for 21/09/2006

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:29:42	R153 On 02-Nov-06			Bond Future	1	107,000,000	0.00	Client	Sell
16:29:44	R153 On 02-Nov-06			Bond Future	1	107,000,000	124,420.48	Member	Buy
16:30:28	R153 On 02-Nov-06			Bond Future	1	22,000,000	25,581.78	Member	Buy
16:30:30	R153 On 02-Nov-06			Bond Future	1	22,000,000	0.00	Client	Sell
16:31:03	R153 On 02-Nov-06			Bond Future	1	49,000,000	56,977.60	Member	Buy
16:31:15	R153 On 02-Nov-06			Bond Future	1	49,000,000	0.00	Client	Sell
16:31:36	R153 On 02-Nov-06			Bond Future	1	72,000,000	83,722.19	Member	Buy
16:31:43	R153 On 02-Nov-06			Bond Future	1	72,000,000	0.00	Client	Sell
16:43:30	R153 On 02-Nov-06			Bond Future	1	168,000,000	195,200.44	Member	Buy
16:44:37	R153 On 02-Nov-06			Bond Future	1	168,000,000	0.00	Member	Sell
Total for R153 Bond Future:					10	836,000,000	485,902.49		
08:24:31	R157 On 01-Feb-07	9.55	Put	Option on Bond Future	1	76,000,000	0.00	Member	Buy
08:24:31	R157 On 01-Feb-07	9.55	Put	Option on Bond Future	1	76,000,000	0.00	Client	Sell
08:24:51	R157 On 01-Feb-07	9.55	Put	Option on Bond Future	1	14,000,000	0.00	Client	Sell
08:24:51	R157 On 01-Feb-07	9.55	Put	Option on Bond Future	1	14,000,000	0.00	Member	Buy
08:27:42	R157 On 01-Feb-07	9.55	Put	Option on Bond Future	1	14,000,000	0.00	Member	Buy
08:27:42	R157 On 01-Feb-07	9.55	Put	Option on Bond Future	1	14,000,000	0.00	Client	Sell
08:28:11	R157 On 01-Feb-07	8.40	Call	Option on Bond Future	1	76,000,000	0.00	Client	Buy
08:28:11	R157 On 01-Feb-07	8.40	Call	Option on Bond Future	1	76,000,000	0.00	Member	Sell
08:28:29	R157 On 01-Feb-07	8.40	Call	Option on Bond Future	1	14,000,000	0.00	Member	Sell
08:28:29	R157 On 01-Feb-07	8.40	Call	Option on Bond Future	1	14,000,000	0.00	Client	Buy
08:29:25	R157 On 01-Feb-07	7.90	Call	Option on Bond Future	1	127,000,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:29:25	R157 On 01-Feb-07	7.90	Call	Option on Bond Future	1	127,000,000	0.00	Member	Buy
08:29:44	R157 On 01-Feb-07	7.90	Call	Option on Bond Future	1	23,000,000	0.00	Member	Buy
08:29:44	R157 On 01-Feb-07	7.90	Call	Option on Bond Future	1	23,000,000	0.00	Client	Sell
Total for R157 Bond Future:					14	688,000,000	0.00		
Grand Total for all Instruments:					24	1,524,000,000	485,902.49		