



Derivatives Matched Trades Report

Report for 18/10/2006

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
14:33:34	R153 On 02-Nov-06			Bond Future	1	55,000,000	0.00	Member	Sell
14:33:34	R153 On 02-Nov-06			Bond Future	1	55,000,000	64,137.82	Client	Buy
14:34:33	R153 On 02-Nov-06			Bond Future	1	15,000,000	17,492.13	Client	Buy
14:34:33	R153 On 02-Nov-06			Bond Future	1	15,000,000	0.00	Member	Sell
15:36:38	R153 On 02-Nov-06			Bond Future	1	55,000,000	64,137.82	Member	Buy
15:36:38	R153 On 02-Nov-06			Bond Future	1	55,000,000	0.00	Client	Sell
15:36:53	R153 On 02-Nov-06			Bond Future	1	15,000,000	0.00	Client	Sell
15:36:53	R153 On 02-Nov-06			Bond Future	1	15,000,000	17,492.13	Member	Buy
15:39:30	R153 On 02-Nov-06			Bond Future	1	55,000,000	64,114.86	Member	Buy
15:39:30	R153 On 02-Nov-06			Bond Future	1	55,000,000	0.00	Client	Sell
15:40:06	R153 On 02-Nov-06			Bond Future	1	15,000,000	0.00	Client	Sell
15:40:06	R153 On 02-Nov-06			Bond Future	1	15,000,000	17,485.87	Member	Buy
Total for R153 Bond Future:					12	420,000,000	244,860.64		
14:31:54	R157 On 02-Nov-06			Bond Future	1	19,000,000	25,317.23	Member	Buy
14:31:54	R157 On 02-Nov-06			Bond Future	1	19,000,000	0.00	Client	Sell
14:32:22	R157 On 02-Nov-06			Bond Future	1	4,000,000	0.00	Client	Sell
14:32:22	R157 On 02-Nov-06			Bond Future	1	4,000,000	5,329.94	Member	Buy
15:35:49	R157 On 02-Nov-06			Bond Future	1	19,000,000	25,317.23	Client	Buy
15:35:49	R157 On 02-Nov-06			Bond Future	1	19,000,000	0.00	Member	Sell
15:36:09	R157 On 02-Nov-06			Bond Future	1	4,000,000	0.00	Member	Sell
15:36:09	R157 On 02-Nov-06			Bond Future	1	4,000,000	5,329.94	Client	Buy
15:38:50	R157 On 02-Nov-06			Bond Future	1	33,000,000	43,979.35	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:38:50	R157 On 02-Nov-06			Bond Future	1	33,000,000	0.00	Member	Sell
15:39:10	R157 On 02-Nov-06			Bond Future	1	10,000,000	0.00	Member	Sell
15:39:10	R157 On 02-Nov-06			Bond Future	1	10,000,000	13,327.08	Client	Buy
Total for R157 Bond Future:					12	178,000,000	118,600.77		
Grand Total for all Instruments:					24	598,000,000	363,461.41		