



Derivatives Matched Trades Report

Report for 06/12/2005

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
00:00:07	R153 On 02-Feb-06			Bond Future	1	1,000,000	0.00	Client	Sell
08:59:53	R153 On 02-Feb-06			Bond Future	1	2,000,000	0.00		Sell
08:59:53	R153 On 02-Feb-06			Bond Future	1	2,000,000	2,539.24	Member	Buy
09:11:57	R153 On 02-Feb-06			Bond Future	1	5,000,000	6,345.96	Member	Buy
09:11:57	R153 On 02-Feb-06			Bond Future	1	5,000,000	0.00	Member	Sell
12:17:25	R153 On 02-Feb-06			Bond Future	1	20,000,000	0.00	Member	Sell
12:17:25	R153 On 02-Feb-06			Bond Future	1	20,000,000	25,418.25		Buy
15:06:15	R153 On 02-Feb-06			Bond Future	1	1,000,000	1,269.62	Member	Buy
15:06:15	R153 On 02-Feb-06			Bond Future	1	1,000,000	0.00	Member	Sell
15:12:29	R153 On 02-Feb-06			Bond Future	1	1,000,000	1,269.62	Member	Buy
Total for R153 Bond Future:					10	58,000,000	36,842.69		
00:00:26	R157 On 02-Feb-06			Bond Future	1	5,000,000	0.00	Member	Sell
15:06:39	R157 On 02-Feb-06			Bond Future	1	5,000,000	0.00	Member	Sell
15:06:39	R157 On 02-Feb-06			Bond Future	1	5,000,000	7,249.86	Member	Buy
15:15:12	R157 On 02-Feb-06			Bond Future	1	5,000,000	7,249.86	Member	Buy
Total for R157 Bond Future:					4	20,000,000	14,499.71		
Grand Total for all Instruments:					14	78,000,000	51,342.40		