



Derivatives Matched Trades Report

Report for 18/01/2006

| Matched Time | Contract Details | Strike | C/P | Product | No of Trades | Nominal | Value (R000's) | Trade Type | Buy/Sell |
|---|-------------------|--------|-----|-------------|--------------|-------------------|------------------|------------|----------|
| 12:03:20 | R153 On 02-Feb-06 | | | Bond Future | 1 | 1,000,000 | 1,278.48 | Member | Buy |
| 12:03:28 | R153 On 02-Feb-06 | | | Bond Future | 1 | 1,000,000 | 1,278.48 | Member | Buy |
| 12:25:42 | R153 On 02-Feb-06 | | | Bond Future | 1 | 1,000,000 | 1,278.39 | Member | Buy |
| 12:25:42 | R153 On 02-Feb-06 | | | Bond Future | 1 | 1,000,000 | 0.00 | Client | Sell |
| 12:25:42 | R153 On 02-Feb-06 | | | Bond Future | 1 | 1,000,000 | 1,278.39 | Member | Buy |
| 12:25:42 | R153 On 02-Feb-06 | | | Bond Future | 1 | 1,000,000 | 0.00 | Client | Sell |
| 12:48:16 | R153 On 04-May-06 | | | Bond Future | 1 | 1,000,000 | 1,231.40 | Member | Buy |
| 12:48:16 | R153 On 04-May-06 | | | Bond Future | 1 | 1,000,000 | 0.00 | Member | Sell |
| 12:55:03 | R153 On 02-Feb-06 | | | Bond Future | 1 | 1,000,000 | 0.00 | Client | Sell |
| 12:55:03 | R153 On 02-Feb-06 | | | Bond Future | 1 | 1,000,000 | 1,278.48 | Member | Buy |
| 12:55:54 | R153 On 02-Feb-06 | | | Bond Future | 1 | 1,000,000 | 1,278.48 | Member | Buy |
| 12:55:54 | R153 On 02-Feb-06 | | | Bond Future | 1 | 1,000,000 | 0.00 | Client | Sell |
| 13:05:39 | R153 On 02-Feb-06 | | | Bond Future | 1 | 1,000,000 | 0.00 | Member | Sell |
| 13:05:39 | R153 On 02-Feb-06 | | | Bond Future | 1 | 1,000,000 | 1,278.48 | Client | Buy |
| 13:05:52 | R153 On 02-Feb-06 | | | Bond Future | 1 | 1,000,000 | 0.00 | Member | Sell |
| 13:05:52 | R153 On 02-Feb-06 | | | Bond Future | 1 | 1,000,000 | 1,278.48 | Client | Buy |
| Total for R153 Bond Future: | | | | | 16 | 16,000,000 | 11,459.07 | | |
| Grand Total for all Instruments: | | | | | 16 | 16,000,000 | 11,459.07 | | |