



Derivatives Matched Trades Report

Report for 26/01/2006

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
00:00:27	R153 On 04-May-06			Bond Future	1	1,000,000	0.00	Client	Sell
00:00:38	R153 On 02-Feb-06			Bond Future	1	1,000,000	1,274.15	Client	Buy
08:51:27	R153 On 02-Feb-06			Bond Future	1	2,000,000	2,548.30		Buy
08:51:27	R153 On 02-Feb-06			Bond Future	1	2,000,000	0.00	Member	Sell
11:29:42	R153 On 02-Feb-06			Bond Future	1	1,000,000	0.00	Member	Sell
11:29:42	R153 On 02-Feb-06			Bond Future	1	1,000,000	1,274.24	Client	Buy
11:29:42	R153 On 02-Feb-06			Bond Future	1	1,000,000	1,274.24	Client	Buy
11:29:42	R153 On 02-Feb-06			Bond Future	1	1,000,000	0.00	Member	Sell
12:06:59	R153 On 02-Feb-06			Bond Future	1	6,000,000	7,644.89	Member	Buy
12:06:59	R153 On 02-Feb-06			Bond Future	1	6,000,000	0.00	Member	Sell
12:08:36	R153 On 04-May-06			Bond Future	1	6,000,000	7,378.57	Member	Buy
12:08:36	R153 On 04-May-06			Bond Future	1	6,000,000	0.00	Member	Sell
12:43:31	R153 On 02-Feb-06			Bond Future	1	1,000,000	0.00	Member	Sell
12:43:45	R153 On 02-Feb-06			Bond Future	1	2,000,000	0.00	Member	Sell
12:43:56	R153 On 02-Feb-06			Bond Future	1	3,000,000	0.00	Member	Sell
12:44:43	R153 On 04-May-06			Bond Future	1	1,000,000	1,229.76	Member	Buy
12:44:53	R153 On 04-May-06			Bond Future	1	2,000,000	2,459.52	Member	Buy
12:45:02	R153 On 04-May-06			Bond Future	1	3,000,000	3,689.28	Member	Buy
13:01:38	R153 On 02-Feb-06			Bond Future	1	2,000,000	2,548.30	Client	Buy
13:02:06	R153 On 04-May-06			Bond Future	1	2,000,000	0.00	Client	Sell
13:05:30	R153 On 02-Feb-06			Bond Future	1	3,000,000	3,822.45	Client	Buy
13:05:50	R153 On 04-May-06			Bond Future	1	3,000,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
Total for R153 Bond Future:					22	56,000,000	35,143.69		
00:00:42	R157 On 04-May-06			Bond Future	1	1,000,000	0.00	Client	Sell
00:00:58	R157 On 02-Feb-06			Bond Future	1	1,000,000	1,460.15	Client	Buy
12:07:56	R157 On 02-Feb-06			Bond Future	1	7,000,000	10,221.03	Member	Buy
12:07:56	R157 On 02-Feb-06			Bond Future	1	7,000,000	0.00	Member	Sell
12:09:01	R157 On 04-May-06			Bond Future	1	7,000,000	9,915.20	Member	Buy
12:09:01	R157 On 04-May-06			Bond Future	1	7,000,000	0.00	Member	Sell
12:20:10	R157 On 02-Feb-06			Bond Future	1	2,000,000	0.00	Member	Sell
12:20:10	R157 On 02-Feb-06			Bond Future	1	2,000,000	2,925.41	Client	Buy
12:45:45	R157 On 02-Feb-06			Bond Future	1	1,000,000	0.00	Member	Sell
12:46:08	R157 On 02-Feb-06			Bond Future	1	1,000,000	0.00	Member	Sell
12:46:16	R157 On 02-Feb-06			Bond Future	1	2,000,000	0.00	Member	Sell
12:46:57	R157 On 04-May-06			Bond Future	1	3,000,000	4,249.37	Member	Buy
12:47:14	R157 On 04-May-06			Bond Future	1	1,000,000	1,416.46	Member	Buy
13:02:31	R157 On 02-Feb-06			Bond Future	1	2,000,000	2,920.29	Client	Buy
13:06:23	R157 On 04-May-06			Bond Future	1	3,000,000	0.00	Client	Sell
13:09:06	R157 On 02-Feb-06			Bond Future	1	1,000,000	1,460.15	Client	Buy
13:18:13	R157 On 04-May-06			Bond Future	1	2,000,000	2,832.92	Member	Buy
13:22:54	R157 On 04-May-06			Bond Future	1	2,000,000	0.00	Client	Sell
13:38:26	R157 On 04-May-06			Bond Future	1	1,000,000	1,416.46	Member	Buy
13:38:28	R157 On 04-May-06			Bond Future	1	1,000,000	0.00	Client	Sell
13:40:06	R157 On 02-Feb-06			Bond Future	1	3,000,000	4,380.44	Client	Buy
13:40:07	R157 On 02-Feb-06			Bond Future	1	3,000,000	0.00	Member	Sell
Total for R157 Bond Future:					22	60,000,000	43,197.87		
Grand Total for all Instruments:					44	116,000,000	78,341.56		