



Derivatives Matched Trades Report

Report for 02/02/2006

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
10:52:51	R153 On 02-Feb-06			Bond Future	1	138,000,000	176,131.06	Client	Buy
10:52:51	R153 On 02-Feb-06			Bond Future	1	138,000,000	0.00	Member	Sell
10:53:18	R153 On 02-Feb-06			Bond Future	1	28,000,000	0.00	Member	Sell
10:53:18	R153 On 02-Feb-06			Bond Future	1	28,000,000	35,736.74	Client	Buy
10:53:49	R153 On 02-Feb-06			Bond Future	1	58,000,000	74,026.10	Client	Buy
10:53:49	R153 On 02-Feb-06			Bond Future	1	58,000,000	0.00	Member	Sell
10:54:21	R153 On 02-Feb-06			Bond Future	1	13,000,000	16,592.06	Client	Buy
10:54:21	R153 On 02-Feb-06			Bond Future	1	13,000,000	0.00	Member	Sell
12:41:36	R153 On 02-Feb-06			Bond Future	1	5,000,000	6,380.48	Member	Buy
12:41:36	R153 On 02-Feb-06			Bond Future	1	5,000,000	0.00	Member	Sell
13:34:05	R153 On 04-May-06			Bond Future	1	2,000,000	0.00	Member	Sell
13:34:05	R153 On 04-May-06			Bond Future	1	2,000,000	2,466.09		Buy
16:08:11	R153 On 04-May-06			Bond Future	1	2,000,000	0.00	Member	Sell
16:08:11	R153 On 04-May-06			Bond Future	1	2,000,000	2,466.42	Client	Buy
Total for R153 Bond Future:					14	492,000,000	313,798.92		
10:58:32	R157 On 02-Feb-06			Bond Future	1	74,000,000	108,518.91	Member	Buy
10:58:32	R157 On 02-Feb-06			Bond Future	1	74,000,000	0.00	Client	Sell
11:02:59	R157 On 02-Feb-06			Bond Future	1	15,000,000	0.00	Client	Sell
11:02:59	R157 On 02-Feb-06			Bond Future	1	15,000,000	21,997.08	Member	Buy
11:03:43	R157 On 02-Feb-06			Bond Future	1	7,000,000	10,265.30	Member	Buy
11:03:43	R157 On 02-Feb-06			Bond Future	1	7,000,000	0.00	Client	Sell
11:04:39	R157 On 02-Feb-06			Bond Future	1	31,000,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:04:39	R157 On 02-Feb-06			Bond Future	1	31,000,000	45,460.62	Member	Buy
Total for R157 Bond Future:					8	254,000,000	186,241.91		
Grand Total for all Instruments:					22	746,000,000	500,040.83		