



Derivatives Matched Trades Report

Report for 03/01/2006

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:20:46	R153 On 02-Feb-06			Bond Future	1	58,000,000	73,903.12	Member	Buy
11:20:47	R153 On 02-Feb-06			Bond Future	1	58,000,000	0.00	Client	Sell
11:21:41	R153 On 02-Feb-06			Bond Future	1	138,000,000	175,838.47	Member	Buy
11:21:43	R153 On 02-Feb-06			Bond Future	1	138,000,000	0.00	Client	Sell
11:22:11	R153 On 02-Feb-06			Bond Future	1	28,000,000	0.00	Client	Sell
11:22:31	R153 On 02-Feb-06			Bond Future	1	28,000,000	35,677.37	Member	Buy
11:32:25	R153 On 02-Feb-06			Bond Future	1	13,000,000	16,564.49	Client	Buy
11:32:25	R153 On 02-Feb-06			Bond Future	1	13,000,000	0.00	Member	Sell
11:34:20	R153 On 02-Feb-06			Bond Future	1	58,000,000	73,903.12	Client	Buy
11:34:20	R153 On 02-Feb-06			Bond Future	1	58,000,000	0.00	Member	Sell
11:35:51	R153 On 02-Feb-06			Bond Future	1	138,000,000	175,838.47	Client	Buy
11:35:51	R153 On 02-Feb-06			Bond Future	1	138,000,000	0.00	Member	Sell
11:37:11	R153 On 02-Feb-06			Bond Future	1	28,000,000	0.00	Member	Sell
11:37:11	R153 On 02-Feb-06			Bond Future	1	28,000,000	35,677.37	Client	Buy
12:29:42	R153 On 02-Feb-06			Bond Future	1	13,000,000	16,564.49	Member	Buy
12:29:46	R153 On 02-Feb-06			Bond Future	1	13,000,000	0.00	Client	Sell
Total for R153 Bond Future:					16	948,000,000	603,966.91		
11:29:25	R157 On 02-Feb-06			Bond Future	1	31,000,000	0.00	Member	Sell
11:29:35	R157 On 02-Feb-06			Bond Future	1	31,000,000	45,322.72	Client	Buy
11:30:05	R157 On 02-Feb-06			Bond Future	1	74,000,000	0.00	Member	Sell
11:30:08	R157 On 02-Feb-06			Bond Future	1	74,000,000	108,189.71	Client	Buy
11:30:33	R157 On 02-Feb-06			Bond Future	1	15,000,000	21,930.35	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:30:38	R157 On 02-Feb-06			Bond Future	1	15,000,000	0.00	Member	Sell
11:33:27	R157 On 02-Feb-06			Bond Future	1	7,000,000	10,234.16	Member	Buy
11:33:27	R157 On 02-Feb-06			Bond Future	1	7,000,000	0.00	Client	Sell
11:34:59	R157 On 02-Feb-06			Bond Future	1	31,000,000	0.00	Client	Sell
11:34:59	R157 On 02-Feb-06			Bond Future	1	31,000,000	45,322.72	Member	Buy
11:36:28	R157 On 02-Feb-06			Bond Future	1	74,000,000	108,189.71	Member	Buy
11:36:28	R157 On 02-Feb-06			Bond Future	1	74,000,000	0.00	Client	Sell
11:37:49	R157 On 02-Feb-06			Bond Future	1	15,000,000	0.00	Client	Sell
11:37:49	R157 On 02-Feb-06			Bond Future	1	15,000,000	21,930.35	Member	Buy
12:30:11	R157 On 02-Feb-06			Bond Future	1	7,000,000	0.00	Member	Sell
12:30:11	R157 On 02-Feb-06			Bond Future	1	7,000,000	10,234.16	Client	Buy
Total for R157 Bond Future:					16	508,000,000	371,353.87		
Grand Total for all Instruments:					32	1,456,000,000	975,320.78		