



Derivatives Matched Trades Report

Report for 20/02/2007

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:00:56	R153 On 03-May-07			Bond Future	1	88,000,000	0.00		Sell
16:00:56	R153 On 03-May-07			Bond Future	1	88,000,000	103,185.39	Client	Buy
16:01:27	R153 On 03-May-07			Bond Future	1	18,000,000	21,106.10	Client	Buy
16:01:27	R153 On 03-May-07			Bond Future	1	18,000,000	0.00		Sell
16:01:44	R153 On 03-May-07			Bond Future	1	8,000,000	0.00		Sell
16:01:44	R153 On 03-May-07			Bond Future	1	8,000,000	9,380.49	Client	Buy
16:02:10	R153 On 03-May-07			Bond Future	1	16,000,000	18,760.98	Client	Buy
16:02:10	R153 On 03-May-07			Bond Future	1	16,000,000	0.00		Sell
16:02:40	R153 On 03-May-07			Bond Future	1	36,000,000	0.00		Sell
16:02:40	R153 On 03-May-07			Bond Future	1	36,000,000	42,212.21	Client	Buy
Total for R153 Bond Future:					10	332,000,000	194,645.18		
Grand Total for all Instruments:					10	332,000,000	194,645.18		