



Derivatives Matched Trades Report

Report for 27/03/2007

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:53:56	R153 On 03-May-07			Bond Future	1	5,000,000	5,815.55	Client	Buy
15:53:56	R153 On 03-May-07			Bond Future	1	5,000,000	0.00		Sell
15:54:26	R153 On 03-May-07			Bond Future	1	2,000,000	0.00		Sell
15:54:26	R153 On 03-May-07			Bond Future	1	2,000,000	2,326.22	Client	Buy
15:54:46	R153 On 03-May-07			Bond Future	1	5,000,000	0.00		Sell
15:54:46	R153 On 03-May-07			Bond Future	1	5,000,000	5,815.55	Client	Buy
15:55:16	R153 On 03-May-07			Bond Future	1	6,000,000	6,972.71	Client	Buy
15:55:16	R153 On 03-May-07			Bond Future	1	6,000,000	0.00		Sell
15:55:32	R153 On 03-May-07			Bond Future	1	2,000,000	0.00		Sell
15:55:32	R153 On 03-May-07			Bond Future	1	2,000,000	2,324.24	Client	Buy
15:55:47	R153 On 03-May-07			Bond Future	1	6,000,000	6,972.71	Client	Buy
15:55:47	R153 On 03-May-07			Bond Future	1	6,000,000	0.00		Sell
Total for R153 Bond Future:					12	52,000,000	30,226.99		
08:57:41	R209 On 02-Aug-07			Bond Future	1	11,000,000	0.00	Client	Sell
08:57:41	R209 On 02-Aug-07			Bond Future	1	11,000,000	10,081.77	Client	Buy
10:06:28	R209 On 02-Aug-07			Bond Future	1	100,000,000	0.00		Sell
10:06:28	R209 On 02-Aug-07			Bond Future	1	100,000,000	91,652.43	Member	Buy
14:35:55	R209 On 02-Aug-07			Bond Future	1	3,000,000	2,738.92	Member	Buy
14:35:55	R209 On 02-Aug-07			Bond Future	1	3,000,000	0.00		Sell
Total for R209 Bond Future:					6	228,000,000	104,473.12		

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
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Grand Total for all Instruments:					18	280,000,000	134,700.11		
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