



Derivatives Matched Trades Report

Report for 07/06/2007

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:12:51	R153 On 02-Aug-07			Bond Future	1	25,000,000	0.00	Client	Sell
08:12:51	R153 On 02-Aug-07			Bond Future	1	25,000,000	29,342.93	Member	Buy
08:13:05	R153 On 02-Aug-07			Bond Future	1	11,000,000	12,910.89	Member	Buy
08:13:05	R153 On 02-Aug-07			Bond Future	1	11,000,000	0.00	Client	Sell
08:13:30	R153 On 02-Aug-07			Bond Future	1	18,000,000	21,126.91	Member	Buy
08:13:30	R153 On 02-Aug-07			Bond Future	1	18,000,000	0.00	Client	Sell
11:42:28	R153 On 02-Aug-07			Bond Future	1	57,000,000	66,871.10	Member	Buy
11:42:28	R153 On 02-Aug-07			Bond Future	1	57,000,000	0.00	Client	Sell
11:42:52	R153 On 02-Aug-07			Bond Future	1	24,000,000	0.00	Client	Sell
11:42:52	R153 On 02-Aug-07			Bond Future	1	24,000,000	28,156.25	Member	Buy
11:45:18	R153 On 02-Aug-07			Bond Future	1	42,000,000	49,273.44	Member	Buy
11:45:18	R153 On 02-Aug-07			Bond Future	1	42,000,000	0.00	Client	Sell
Total for R153 Bond Future:					12	354,000,000	207,681.51		
Grand Total for all Instruments:					12	354,000,000	207,681.51		