



Derivatives Matched Trades Report

Report for 27/07/2007

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
10:11:30	\$ / R On 14-Dec-07			Currency Future	1	50,000	0.00	Client	Sell
13:35:33	\$ / R On 14-Dec-07			Currency Future	1	35,000	0.00	Client	Sell
13:35:33	\$ / R On 14-Dec-07			Currency Future	1	35,000	253.40	Member	Buy
Total for \$ / R Currency Future:					3	120,000	253.40		
10:15:02	R157 On 01-Nov-07			Bond Future	1	250,000,000	0.00		Sell
10:15:02	R157 On 01-Nov-07			Bond Future	1	250,000,000	325,181.38	Client	Buy
10:18:43	R157 On 01-Nov-07			Bond Future	1	250,000,000	0.00	Client	Sell
10:18:43	R157 On 01-Nov-07			Bond Future	1	250,000,000	325,264.70	Member	Buy
10:19:54	R157 On 02-Aug-07	7.75	Put	Option on Bond Future	1	6,000,000	0.00	Client	Sell
10:19:54	R157 On 02-Aug-07	7.75	Put	Option on Bond Future	1	6,000,000	0.00	Member	Buy
10:20:26	R157 On 02-Aug-07	7.75	Put	Option on Bond Future	1	16,000,000	0.00	Member	Buy
10:20:26	R157 On 02-Aug-07	7.75	Put	Option on Bond Future	1	16,000,000	0.00	Client	Sell
Total for R157 Bond Future:					8	1,044,000,000	650,446.08		
Grand Total for all Instruments:					11	1,044,120,000	650,699.48		