



Derivatives Matched Trades Report

Report for 03/05/2007

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:57:37	R153 On 03-May-07			Bond Future	1	26,000,000	0.00	Member	Sell
09:57:37	R153 On 03-May-07			Bond Future	1	26,000,000	30,336.26	Client	Buy
09:58:04	R153 On 03-May-07			Bond Future	1	48,000,000	56,005.41	Client	Buy
09:58:04	R153 On 03-May-07			Bond Future	1	48,000,000	0.00	Member	Sell
09:58:29	R153 On 03-May-07			Bond Future	1	55,000,000	0.00	Member	Sell
09:58:29	R153 On 03-May-07			Bond Future	1	55,000,000	64,172.87	Client	Buy
09:59:33	R153 On 02-Aug-07			Bond Future	1	26,000,000	30,956.78	Member	Buy
09:59:33	R153 On 02-Aug-07			Bond Future	1	26,000,000	0.00	Client	Sell
10:00:21	R153 On 02-Aug-07			Bond Future	1	48,000,000	0.00	Client	Sell
10:00:21	R153 On 02-Aug-07			Bond Future	1	48,000,000	57,150.97	Member	Buy
10:00:43	R153 On 02-Aug-07			Bond Future	1	55,000,000	65,485.49	Member	Buy
10:00:43	R153 On 02-Aug-07			Bond Future	1	55,000,000	0.00	Client	Sell
11:56:20	R153 On 03-May-07			Bond Future	1	9,000,000	10,503.82		Buy
11:56:20	R153 On 03-May-07			Bond Future	1	9,000,000	0.00	Client	Sell
12:22:59	R153 On 03-May-07			Bond Future	1	74,000,000	86,364.73	Member	Buy
12:22:59	R153 On 03-May-07			Bond Future	1	74,000,000	0.00	Member	Sell
12:23:18	R153 On 02-Aug-07			Bond Future	1	74,000,000	88,195.70	Member	Buy
12:23:18	R153 On 02-Aug-07			Bond Future	1	74,000,000	0.00	Member	Sell
Total for R153 Bond Future:					18	830,000,000	489,172.04		
11:26:49	R157 On 03-May-07			Bond Future	1	477,000,000	0.00	Member	Sell
11:26:49	R157 On 03-May-07			Bond Future	1	477,000,000	656,967.85		Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
Total for R157 Bond Future:					2	954,000,000	656,967.85		
12:43:41	R186 On 02-Aug-07			Bond Future	1	5,000,000	6,727.77	Client	Buy
12:43:41	R186 On 02-Aug-07			Bond Future	1	5,000,000	0.00		Sell
Total for R186 Bond Future:					2	10,000,000	6,727.77		
Grand Total for all Instruments:					22	1,794,000,000	1,152,867.66		