



# Derivatives Matched Trades Report

Report for 27/06/2007

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:06:23	\$ / R On 17-Sep-07			Currency Future	1	5,000	0.00	Client	Sell
11:06:27	\$ / R On 17-Sep-07			Currency Future	1	5,000	0.00	Member	Buy
12:27:35	\$ / R On 17-Sep-07			Currency Future	1	5,000	0.00	Member	Buy
12:27:37	\$ / R On 17-Sep-07			Currency Future	1	5,000	0.00	Client	Sell
16:40:33	\$ / R On 17-Sep-07			Currency Future	1	1,000	0.00	Member	Buy
16:44:04	\$ / R On 17-Sep-07			Currency Future	1	1,000	0.00	Client	Sell
<b>Total for \$ / R Currency Future:</b>					<b>6</b>	<b>22,000</b>	<b>0.00</b>		
15:58:05	R153 On 02-Aug-07	7.75	Put	Option on Bond Future	1	17,000,000	0.00	Client	Sell
15:58:05	R153 On 02-Aug-07	7.75	Put	Option on Bond Future	1	17,000,000	0.00	Member	Buy
15:58:56	R153 On 02-Aug-07	7.75	Put	Option on Bond Future	1	12,000,000	0.00	Member	Buy
15:58:56	R153 On 02-Aug-07	7.75	Put	Option on Bond Future	1	12,000,000	0.00	Client	Sell
16:00:48	R153 On 02-Aug-07	7.75	Put	Option on Bond Future	1	17,000,000	0.00	Member	Sell
16:00:48	R153 On 02-Aug-07	7.75	Put	Option on Bond Future	1	17,000,000	0.00	Client	Buy
16:01:15	R153 On 02-Aug-07	7.75	Put	Option on Bond Future	1	12,000,000	0.00	Member	Sell
16:01:15	R153 On 02-Aug-07	7.75	Put	Option on Bond Future	1	12,000,000	0.00	Client	Buy
<b>Total for R153 Bond Future:</b>					<b>8</b>	<b>116,000,000</b>	<b>0.00</b>		
16:02:32	R157 On 02-Aug-07	7.75	Put	Option on Bond Future	1	17,000,000	0.00	Client	Sell
16:02:32	R157 On 02-Aug-07	7.75	Put	Option on Bond Future	1	17,000,000	0.00	Member	Buy
16:04:18	R157 On 02-Aug-07	7.75	Put	Option on Bond Future	1	12,000,000	0.00	Member	Buy
16:04:18	R157 On 02-Aug-07	7.75	Put	Option on Bond Future	1	12,000,000	0.00	Client	Sell

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Total for R157 Bond Future:					4	58,000,000	0.00		
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Grand Total for all Instruments:					18	174,022,000	0.00		
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