



Derivatives Matched Trades Report

Report for 01/02/2007

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
00:00:00	R157 On 01-Feb-07	7.90	Call	Option on Bond Future	1	114,000,000	0.00	Client	Buy
00:00:00	R157 On 01-Feb-07			Bond Future	1	28,000,000	0.00	Client	Sell
00:00:00	R157 On 01-Feb-07	7.90	Call	Option on Bond Future	1	108,000,000	0.00	Client	Buy
00:00:00	R157 On 01-Feb-07	7.90	Call	Option on Bond Future	1	28,000,000	0.00	Client	Buy
00:00:00	R157 On 01-Feb-07			Bond Future	1	108,000,000	0.00	Client	Sell
00:00:00	R157 On 01-Feb-07			Bond Future	1	114,000,000	0.00	Client	Sell
00:00:00	R157 On 01-Feb-07			Bond Future	1	250,000,000	349,586.43		Buy
00:00:00	R157 On 01-Feb-07	7.90	Call	Option on Bond Future	1	250,000,000	0.00		Sell
Total for R157 Bond Future:					8	1,000,000,000	349,586.43		
Grand Total for all Instruments:					8	1,000,000,000	349,586.43		