



Derivatives Matched Trades Report

Report for 27/02/2007

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:16:40	R153 On 03-May-07			Bond Future	1	200,000,000	0.00	Client	Sell
15:16:40	R153 On 03-May-07			Bond Future	1	200,000,000	234,493.46	Member	Buy
15:17:30	R153 On 03-May-07			Bond Future	1	44,000,000	51,588.56	Member	Buy
15:17:30	R153 On 03-May-07			Bond Future	1	44,000,000	0.00	Client	Sell
15:18:00	R153 On 03-May-07			Bond Future	1	9,000,000	0.00	Client	Sell
15:18:00	R153 On 03-May-07			Bond Future	1	9,000,000	10,552.21	Member	Buy
15:18:16	R153 On 03-May-07			Bond Future	1	4,000,000	4,689.87	Member	Buy
15:18:16	R153 On 03-May-07			Bond Future	1	4,000,000	0.00	Client	Sell
15:18:35	R153 On 03-May-07			Bond Future	1	8,000,000	0.00	Client	Sell
15:18:35	R153 On 03-May-07			Bond Future	1	8,000,000	9,379.74	Member	Buy
15:19:04	R153 On 03-May-07			Bond Future	1	18,000,000	21,104.41	Member	Buy
15:19:04	R153 On 03-May-07			Bond Future	1	18,000,000	0.00	Client	Sell
15:33:37	R153 On 03-May-07			Bond Future	1	200,000,000	234,411.96	Client	Buy
15:33:37	R153 On 03-May-07			Bond Future	1	200,000,000	0.00		Sell
Total for R153 Bond Future:					14	966,000,000	566,220.21		
Grand Total for all Instruments:					14	966,000,000	566,220.21		