



# Derivatives Matched Trades Report

Report for 28/02/2007

| Matched Time                            | Contract Details  | Strike | C/P | Product     | No of Trades | Nominal           | Value (R000's)  | Trade Type | Buy/Sell |
|---|-------------------|--------|-----|-------------|--------------|-------------------|-----------------|------------|----------|
| 16:46:08                                | R157 On 03-May-07 |        |     | Bond Future | 1            | 3,000,000         | 4,129.63        | Client     | Buy      |
| 16:46:08                                | R157 On 03-May-07 |        |     | Bond Future | 1            | 3,000,000         | 0.00            | Member     | Sell     |
| 17:00:00                                | R157 On 03-May-07 |        |     | Bond Future | 1            | 2,000,000         | 0.00            | Client     | Sell     |
| 17:00:00                                | R157 On 03-May-07 |        |     | Bond Future | 1            | 2,000,000         | 2,756.23        |            | Buy      |
| <b>Total for R157 Bond Future:</b>      |                   |        |     |             | <b>4</b>     | <b>10,000,000</b> | <b>6,885.86</b> |            |          |
| <b>Grand Total for all Instruments:</b> |                   |        |     |             | <b>4</b>     | <b>10,000,000</b> | <b>6,885.86</b> |            |          |