



# Derivatives Matched Trades Report

Report for 01/08/2007

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:53:30	\$ / R On 14-Dec-07			Currency Future	1	200,000	0.00	Member	Sell
11:54:46	\$ / R On 14-Dec-07			Currency Future	1	200,000	0.00	Member	Sell
<b>Total for \$ / R Currency Future:</b>					<b>2</b>	<b>400,000</b>	<b>0.00</b>		
15:54:39	CRD1 On 02-Aug-07			Index Future	1	100,000	0.00		Buy
15:54:39	CRD1 On 02-Aug-07			Index Future	1	100,000	0.00	Client	Sell
16:01:16	CRD1 On 01-Nov-07			Index Future	1	80,000	0.00	Client	Buy
16:01:16	CRD1 On 01-Nov-07			Index Future	1	80,000	0.00		Sell
<b>Total for CRD1 Index Future:</b>					<b>4</b>	<b>360,000</b>	<b>0.00</b>		
15:58:56	OTH1 On 02-Aug-07			Index Future	1	150,000	0.00	Client	Sell
15:58:56	OTH1 On 02-Aug-07			Index Future	1	150,000	0.00		Buy
16:00:27	OTH1 On 01-Nov-07			Index Future	1	120,000	0.00		Sell
16:00:27	OTH1 On 01-Nov-07			Index Future	1	120,000	0.00	Client	Buy
<b>Total for OTH1 Index Future:</b>					<b>4</b>	<b>540,000</b>	<b>0.00</b>		
16:11:40	R153 On 07-Feb-08			Bond Future	1	7,000,000	0.00	Member	Sell
16:11:40	R153 On 07-Feb-08			Bond Future	1	7,000,000	7,984.23		Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
<b>Total for R153 Bond Future:</b>					<b>2</b>	<b>14,000,000</b>	<b>7,984.23</b>		
15:49:37	TRT1 On 02-Aug-07			Index Future	1	5,000,000	0.00		Sell
15:49:37	TRT1 On 02-Aug-07			Index Future	1	5,000,000	0.00	Client	Buy
15:59:41	TRT1 On 01-Nov-07			Index Future	1	4,000,000	0.00		Buy
15:59:41	TRT1 On 01-Nov-07			Index Future	1	4,000,000	0.00	Client	Sell
<b>Total for TRT1 Index Future:</b>					<b>4</b>	<b>18,000,000</b>	<b>0.00</b>		
<b>Grand Total for all Instruments:</b>					<b>16</b>	<b>33,300,000</b>	<b>7,984.23</b>		