



# Derivatives Matched Trades Report

Report for 30/01/2007

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
14:42:04	OTH1 On 03-May-07			Index Future	1	20,000	0.00	Member	Buy
14:42:04	OTH1 On 03-May-07			Index Future	1	20,000	0.00		Sell
<b>Total for OTH1 Index Future:</b>					<b>2</b>	<b>40,000</b>	<b>0.00</b>		
11:54:32	R153 On 01-Feb-07			Bond Future	1	33,000,000	0.00	Member	Sell
11:54:32	R153 On 01-Feb-07			Bond Future	1	33,000,000	39,676.98	Client	Buy
11:55:35	R153 On 01-Feb-07			Bond Future	1	12,000,000	0.00	Member	Sell
11:55:35	R153 On 01-Feb-07			Bond Future	1	12,000,000	14,427.99	Client	Buy
11:56:00	R153 On 01-Feb-07			Bond Future	1	8,000,000	0.00	Member	Sell
11:56:00	R153 On 01-Feb-07			Bond Future	1	8,000,000	9,618.66	Client	Buy
11:56:44	R153 On 03-May-07			Bond Future	1	34,000,000	0.00	Client	Sell
11:56:44	R153 On 03-May-07			Bond Future	1	34,000,000	39,495.17	Member	Buy
11:59:13	R153 On 03-May-07			Bond Future	1	12,000,000	13,939.47	Member	Buy
11:59:13	R153 On 03-May-07			Bond Future	1	12,000,000	0.00	Client	Sell
11:59:35	R153 On 03-May-07			Bond Future	1	8,000,000	9,292.98	Member	Buy
11:59:35	R153 On 03-May-07			Bond Future	1	8,000,000	0.00	Client	Sell
<b>Total for R153 Bond Future:</b>					<b>12</b>	<b>214,000,000</b>	<b>126,451.26</b>		
<b>Grand Total for all Instruments:</b>					<b>14</b>	<b>214,040,000</b>	<b>126,451.26</b>		