



# Derivatives Matched Trades Report

Report for 02/02/2007

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
13:57:19	R157 On 03-May-07	7.50	Call	Option on Bond Future	1	30,000,000	0.00	Client	Sell
13:57:19	R157 On 03-May-07	7.50	Call	Option on Bond Future	1	30,000,000	0.00	Member	Buy
13:57:37	R157 On 03-May-07	7.50	Call	Option on Bond Future	1	30,000,000	0.00	Member	Buy
13:57:37	R157 On 03-May-07	7.50	Call	Option on Bond Future	1	30,000,000	0.00	Client	Sell
13:58:08	R157 On 03-May-07	8.00	Put	Option on Bond Future	1	30,000,000	0.00	Client	Buy
13:58:08	R157 On 03-May-07	8.00	Put	Option on Bond Future	1	30,000,000	0.00	Member	Sell
13:58:55	R157 On 03-May-07	8.00	Put	Option on Bond Future	1	30,000,000	0.00	Member	Sell
13:58:55	R157 On 03-May-07	8.00	Put	Option on Bond Future	1	30,000,000	0.00	Client	Buy
<b>Total for R157 Bond Future:</b>					<b>8</b>	<b>240,000,000</b>	<b>0.00</b>		
<b>Grand Total for all Instruments:</b>					<b>8</b>	<b>240,000,000</b>	<b>0.00</b>		