



Derivatives Matched Trades Report

Report for 26/02/2007

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:42:05	GOVI On 02-Aug-07			jGovi	1	690,000	0.00		Sell
11:42:05	GOVI On 02-Aug-07			jGovi	1	690,000	183,154.98	Member	Buy
Total for GOVI jGovi:					2	1,380,000	183,154.98		
10:32:29	R153 On 03-May-07			Bond Future	1	9,000,000	10,571.13	Member	Buy
10:32:29	R153 On 03-May-07			Bond Future	1	9,000,000	0.00	Client	Sell
10:32:46	R153 On 03-May-07			Bond Future	1	9,000,000	0.00	Client	Sell
10:32:46	R153 On 03-May-07			Bond Future	1	9,000,000	10,563.50	Member	Buy
10:33:07	R153 On 03-May-07			Bond Future	1	5,000,000	5,872.85	Member	Buy
10:33:07	R153 On 03-May-07			Bond Future	1	5,000,000	0.00	Client	Sell
10:33:22	R153 On 03-May-07			Bond Future	1	5,000,000	0.00	Client	Sell
10:33:22	R153 On 03-May-07			Bond Future	1	5,000,000	5,868.61	Member	Buy
10:33:44	R153 On 03-May-07			Bond Future	1	13,000,000	15,269.41	Member	Buy
10:33:44	R153 On 03-May-07			Bond Future	1	13,000,000	0.00	Client	Sell
10:34:01	R153 On 03-May-07			Bond Future	1	13,000,000	0.00	Client	Sell
10:34:01	R153 On 03-May-07			Bond Future	1	13,000,000	15,258.39	Member	Buy
16:45:21	R153 On 03-May-07			Bond Future	1	8,000,000	9,364.46	Member	Buy
16:45:21	R153 On 03-May-07			Bond Future	1	8,000,000	0.00	Client	Sell
16:45:52	R153 On 03-May-07			Bond Future	1	6,000,000	0.00	Client	Sell
16:45:52	R153 On 03-May-07			Bond Future	1	6,000,000	7,023.34	Member	Buy
16:46:24	R153 On 03-May-07			Bond Future	1	13,000,000	15,217.24	Member	Buy
16:46:24	R153 On 03-May-07			Bond Future	1	13,000,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
--------------	------------------	--------	-----	---------	--------------	---------	----------------	------------	----------

Total for R153 Bond Future:					18	162,000,000	95,008.93		
------------------------------------	--	--	--	--	-----------	--------------------	------------------	--	--

Grand Total for all Instruments:					20	163,380,000	278,163.91		
---	--	--	--	--	-----------	--------------------	-------------------	--	--