



# Derivatives Matched Trades Report

Report for 02/08/2007

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
10:46:25	\$ / R On 14-Dec-07			Currency Future	1	500,000	3,639.25	Client	Buy
10:46:43	\$ / R On 14-Dec-07			Currency Future	1	500,000	3,639.25	Client	Buy
10:47:05	\$ / R On 14-Dec-07			Currency Future	1	500,000	3,639.25	Client	Buy
<b>Total for \$ / R Currency Future:</b>					<b>3</b>	<b>1,500,000</b>	<b>10,917.75</b>		
11:19:25	R153 On 02-Aug-07			Bond Future	1	1,274,000,000	0.00		Sell
11:19:25	R153 On 02-Aug-07			Bond Future	1	1,274,000,000	1,469,585.12	Member	Buy
12:52:20	R153 On 07-Feb-08			Bond Future	1	1,652,000,000	0.00	Member	Sell
12:52:20	R153 On 07-Feb-08			Bond Future	1	1,652,000,000	1,885,976.39		Buy
16:19:30	R153 On 07-Feb-08			Bond Future	1	6,000,000	0.00	Member	Sell
16:19:30	R153 On 07-Feb-08			Bond Future	1	6,000,000	6,851.48		Buy
<b>Total for R153 Bond Future:</b>					<b>6</b>	<b>5,864,000,000</b>	<b>3,362,412.99</b>		
11:39:48	R157 On 02-Aug-07	7.75	Put	Option on Bond Future	1	18,000,000	0.00	Client	Sell
11:39:48	R157 On 02-Aug-07	7.75	Put	Option on Bond Future	1	18,000,000	0.00	Member	Buy
11:41:08	R157 On 02-Aug-07	7.75	Put	Option on Bond Future	1	17,000,000	0.00	Member	Buy
11:41:08	R157 On 02-Aug-07	7.75	Put	Option on Bond Future	1	17,000,000	0.00	Client	Sell
12:03:17	R157 On 01-Nov-07	8.25	Call	Option on Bond Future	1	35,000,000	0.00	Client	Sell
12:03:17	R157 On 01-Nov-07	8.25	Call	Option on Bond Future	1	35,000,000	0.00	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
<b>Total for R157 Bond Future:</b>					<b>6</b>	<b>140,000,000</b>	<b>0.00</b>		
11:09:18	R209 On 02-Aug-07			Bond Future	1	635,000,000	525,577.05		Buy
11:09:18	R209 On 02-Aug-07			Bond Future	1	635,000,000	0.00	Member	Sell
11:55:07	R209 On 02-Aug-07			Bond Future	1	1,000,000	0.00	Client	Sell
11:55:07	R209 On 02-Aug-07			Bond Future	1	1,000,000	827.68	Client	Buy
12:53:15	R209 On 07-Feb-08			Bond Future	1	659,000,000	0.00		Sell
12:53:15	R209 On 07-Feb-08			Bond Future	1	659,000,000	552,354.62	Member	Buy
<b>Total for R209 Bond Future:</b>					<b>6</b>	<b>2,590,000,000</b>	<b>1,078,759.36</b>		
<b>Grand Total for all Instruments:</b>					<b>21</b>	<b>8,595,500,000</b>	<b>4,452,090.10</b>		