



# Derivatives Matched Trades Report

Report for 03/08/2007

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:48:56	R153 On 01-Nov-07			Bond Future	1	3,000,000	3,339.92	Client	Buy
15:48:56	R153 On 01-Nov-07			Bond Future	1	3,000,000	0.00	Member	Sell
15:49:14	R153 On 01-Nov-07			Bond Future	1	1,000,000	0.00	Member	Sell
15:49:14	R153 On 01-Nov-07			Bond Future	1	1,000,000	1,113.31	Client	Buy
15:49:33	R153 On 01-Nov-07			Bond Future	1	2,000,000	2,226.61	Client	Buy
15:49:33	R153 On 01-Nov-07			Bond Future	1	2,000,000	0.00	Member	Sell
16:37:57	R153 On 01-Nov-07			Bond Future	1	5,000,000	5,562.94	Client	Buy
16:37:57	R153 On 01-Nov-07			Bond Future	1	5,000,000	0.00	Member	Sell
16:38:22	R153 On 01-Nov-07			Bond Future	1	2,000,000	0.00	Member	Sell
16:38:22	R153 On 01-Nov-07			Bond Future	1	2,000,000	2,225.18	Client	Buy
16:38:58	R153 On 01-Nov-07			Bond Future	1	4,000,000	4,450.35	Client	Buy
16:38:58	R153 On 01-Nov-07			Bond Future	1	4,000,000	0.00	Member	Sell
<b>Total for R153 Bond Future:</b>					<b>12</b>	<b>34,000,000</b>	<b>18,918.32</b>		
16:10:27	R157 On 01-Nov-07			Bond Future	1	30,000,000	0.00	Client	Sell
16:10:27	R157 On 01-Nov-07			Bond Future	1	30,000,000	38,818.58	Member	Buy
16:11:18	R157 On 01-Nov-07			Bond Future	1	13,000,000	16,821.38	Member	Buy
16:11:18	R157 On 01-Nov-07			Bond Future	1	13,000,000	0.00	Client	Sell
16:11:56	R157 On 01-Nov-07			Bond Future	1	26,000,000	0.00	Client	Sell
16:11:56	R157 On 01-Nov-07			Bond Future	1	26,000,000	33,642.77	Member	Buy
<b>Total for R157 Bond Future:</b>					<b>6</b>	<b>138,000,000</b>	<b>89,282.72</b>		

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<b>Grand Total for all Instruments:</b>					<b>18</b>	<b>172,000,000</b>	<b>108,201.04</b>		
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