



# Derivatives Matched Trades Report

Report for 26/04/2007

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
14:14:50	GOVI On 02-Aug-07			jGovi	1	50,000	13,113.40	Member	Buy
14:14:50	GOVI On 02-Aug-07			jGovi	1	50,000	0.00	Client	Sell
14:15:23	GOVI On 02-Aug-07			jGovi	1	20,000	5,245.36	Member	Buy
14:15:23	GOVI On 02-Aug-07			jGovi	1	20,000	0.00	Client	Sell
14:15:44	GOVI On 02-Aug-07			jGovi	1	10,000	2,622.68	Member	Buy
14:15:44	GOVI On 02-Aug-07			jGovi	1	10,000	0.00	Client	Sell
14:16:24	GOVI On 02-Aug-07			jGovi	1	190,000	49,830.92	Member	Buy
14:16:24	GOVI On 02-Aug-07			jGovi	1	190,000	0.00	Client	Sell
14:16:59	GOVI On 02-Aug-07			jGovi	1	320,000	0.00	Client	Sell
14:16:59	GOVI On 02-Aug-07			jGovi	1	320,000	83,925.76	Member	Buy
14:17:25	GOVI On 02-Aug-07			jGovi	1	130,000	34,094.84	Member	Buy
14:17:25	GOVI On 02-Aug-07			jGovi	1	130,000	0.00	Client	Sell
14:17:53	GOVI On 02-Aug-07			jGovi	1	30,000	7,868.04	Member	Buy
14:17:53	GOVI On 02-Aug-07			jGovi	1	30,000	0.00	Client	Sell
14:18:31	GOVI On 02-Aug-07			jGovi	1	10,000	0.00	Client	Sell
14:18:31	GOVI On 02-Aug-07			jGovi	1	10,000	2,622.68	Member	Buy
14:18:50	GOVI On 02-Aug-07			jGovi	1	10,000	2,622.68	Member	Buy
14:18:50	GOVI On 02-Aug-07			jGovi	1	10,000	0.00	Client	Sell
<b>Total for GOVI jGovi:</b>					<b>18</b>	<b>1,540,000</b>	<b>201,946.36</b>		
14:22:22	R153 On 03-May-07			Bond Future	1	5,000,000	5,833.90	Member	Buy
14:22:22	R153 On 03-May-07			Bond Future	1	5,000,000	0.00	Client	Sell
14:22:49	R153 On 03-May-07			Bond Future	1	2,000,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
14:22:49	R153 On 03-May-07			Bond Future	1	2,000,000	2,333.56	Member	Buy
14:23:05	R153 On 03-May-07			Bond Future	1	2,000,000	2,333.56	Member	Buy
14:23:05	R153 On 03-May-07			Bond Future	1	2,000,000	0.00	Client	Sell
<b>Total for R153 Bond Future:</b>					<b>6</b>	<b>18,000,000</b>	<b>10,501.01</b>		
12:05:34	R157 On 02-Aug-07	7.25	Call	Option on Bond Future	1	56,000,000	0.00	Client	Sell
12:05:34	R157 On 02-Aug-07	7.25	Call	Option on Bond Future	1	56,000,000	0.00	Member	Buy
12:06:12	R157 On 02-Aug-07	7.25	Call	Option on Bond Future	1	40,000,000	0.00	Member	Buy
12:06:12	R157 On 02-Aug-07	7.25	Call	Option on Bond Future	1	40,000,000	0.00	Client	Sell
12:06:49	R157 On 02-Aug-07	7.75	Put	Option on Bond Future	1	50,000,000	0.00	Member	Sell
12:06:49	R157 On 02-Aug-07	7.75	Put	Option on Bond Future	1	50,000,000	0.00	Client	Buy
12:07:47	R157 On 02-Aug-07	7.75	Put	Option on Bond Future	1	36,000,000	0.00	Member	Sell
12:07:47	R157 On 02-Aug-07	7.75	Put	Option on Bond Future	1	36,000,000	0.00	Client	Buy
<b>Total for R157 Bond Future:</b>					<b>8</b>	<b>364,000,000</b>	<b>0.00</b>		
13:58:54	R186 On 02-Aug-07			Bond Future	1	6,000,000	8,038.88		Buy
13:58:54	R186 On 02-Aug-07			Bond Future	1	6,000,000	0.00	Member	Sell
<b>Total for R186 Bond Future:</b>					<b>2</b>	<b>12,000,000</b>	<b>8,038.88</b>		
<b>Grand Total for all Instruments:</b>					<b>34</b>	<b>395,540,000</b>	<b>220,486.26</b>		