



# Derivatives Matched Trades Report

Report for 30/10/2007

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:41:28	\$ / R On 14-Dec-07			Currency Future	1	1,000	6.60	Member	Buy
08:41:28	\$ / R On 14-Dec-07			Currency Future	1	1,000	0.00	Client	Sell
09:08:49	\$ / R On 14-Dec-07			Currency Future	1	2,000	0.00	Client	Sell
09:08:49	\$ / R On 14-Dec-07			Currency Future	1	2,000	13.19	Member	Buy
09:36:59	\$ / R On 13-Jun-08			Currency Future	1	50,000	342.60	Client	Buy
09:36:59	\$ / R On 13-Jun-08			Currency Future	1	50,000	0.00	Member	Sell
09:39:16	\$ / R On 14-Dec-07			Currency Future	1	2,000	13.28	Client	Buy
09:39:16	\$ / R On 14-Dec-07			Currency Future	1	2,000	0.00	Client	Sell
09:55:03	\$ / R On 14-Dec-07			Currency Future	1	49,000	326.07	Client	Buy
09:55:03	\$ / R On 14-Dec-07			Currency Future	1	49,000	0.00	Member	Sell
09:55:03	\$ / R On 14-Dec-07			Currency Future	1	1,000	6.64	Client	Buy
09:55:03	\$ / R On 14-Dec-07			Currency Future	1	1,000	0.00	Client	Sell
10:03:34	\$ / R On 14-Dec-07			Currency Future	1	2,000	13.30	Client	Buy
10:03:34	\$ / R On 14-Dec-07			Currency Future	1	2,000	0.00	Member	Sell
10:38:10	\$ / R On 17-Mar-08			Currency Future	1	31,000	0.00	Member	Sell
10:38:10	\$ / R On 17-Mar-08			Currency Future	1	31,000	208.96	Client	Buy
10:42:08	\$ / R On 14-Dec-07			Currency Future	1	6,000	39.83	Client	Buy
10:42:08	\$ / R On 14-Dec-07			Currency Future	1	6,000	0.00	Member	Sell
11:02:26	\$ / R On 17-Mar-08			Currency Future	1	1,000	6.74	Client	Buy
11:02:26	\$ / R On 17-Mar-08			Currency Future	1	1,000	0.00	Member	Sell
11:20:23	\$ / R On 14-Dec-07			Currency Future	1	2,000	13.21	Client	Buy
11:20:23	\$ / R On 14-Dec-07			Currency Future	1	1,000	6.61	Client	Buy
11:20:23	\$ / R On 14-Dec-07			Currency Future	1	17,000	0.00	Client	Sell
11:20:23	\$ / R On 14-Dec-07			Currency Future	1	2,000	0.00	Client	Sell
11:20:23	\$ / R On 14-Dec-07			Currency Future	1	1,000	0.00	Client	Sell

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11:20:23	\$ / R On 14-Dec-07			Currency Future	1	17,000	112.26	Member	Buy
11:46:15	\$ / R On 14-Dec-07			Currency Future	1	185,000	0.00	Client	Sell
11:46:15	\$ / R On 14-Dec-07			Currency Future	1	185,000	1,220.82	Member	Buy
11:59:34	\$ / R On 17-Mar-08			Currency Future	1	50,000	0.00	Member	Sell
11:59:34	\$ / R On 17-Mar-08			Currency Future	1	50,000	336.50	Client	Buy
12:48:43	\$ / R On 14-Dec-07			Currency Future	1	7,000	0.00	Client	Sell
12:48:43	\$ / R On 14-Dec-07			Currency Future	1	7,000	46.04	Client	Buy
12:57:36	\$ / R On 14-Dec-07			Currency Future	1	1,000	0.00	Client	Sell
12:57:36	\$ / R On 14-Dec-07			Currency Future	1	1,000	6.61	Member	Buy
13:12:10	\$ / R On 14-Dec-07			Currency Future	1	3,000	19.91	Client	Buy
13:12:10	\$ / R On 14-Dec-07			Currency Future	1	3,000	0.00	Client	Sell
14:30:20	\$ / R On 14-Dec-07			Currency Future	1	3,000	0.00	Client	Sell
14:30:20	\$ / R On 14-Dec-07			Currency Future	1	3,000	19.87	Client	Buy
14:30:20	\$ / R On 14-Dec-07			Currency Future	1	1,000	0.00	Client	Sell
14:30:20	\$ / R On 14-Dec-07			Currency Future	1	1,000	6.62	Client	Buy
14:40:35	\$ / R On 14-Dec-07			Currency Future	1	2,000	13.32	Client	Buy
16:06:46	\$ / R On 14-Dec-07			Currency Future	1	2,000	13.31	Client	Buy
16:06:46	\$ / R On 14-Dec-07			Currency Future	1	2,000	0.00	Member	Sell
<b>Total for \$ / R Currency Future:</b>					<b>43</b>	<b>836,000</b>	<b>2,792.26</b>		
08:59:57	£ / R On 14-Dec-07			Currency Future	1	37,000	504.37	Client	Buy
<b>Total for £ / R Currency Future:</b>					<b>1</b>	<b>37,000</b>	<b>504.37</b>		
08:43:53	€ / R On 14-Dec-07			Currency Future	1	1,000	9.49	Client	Buy
08:43:53	€ / R On 14-Dec-07			Currency Future	1	1,000	0.00	Client	Sell
<b>Total for € / R Currency Future:</b>					<b>2</b>	<b>2,000</b>	<b>9.49</b>		
08:49:01	CRD1 On 01-Nov-07			Index Future	1	80,000	0.00	Client	Sell
08:49:01	CRD1 On 01-Nov-07			Index Future	1	80,000	0.00		Buy
08:53:40	CRD1 On 06-Nov-08			Index Future	1	80,000	0.00		Sell
08:53:40	CRD1 On 06-Nov-08			Index Future	1	80,000	0.00	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
<b>Total for CRD1 Index Future:</b>					<b>4</b>	<b>320,000</b>	<b>0.00</b>		
08:45:30	GOVI On 01-Nov-07			jGovi	1	400,000	0.00		Sell
08:45:30	GOVI On 01-Nov-07			jGovi	1	400,000	104,253.60	Client	Buy
08:46:10	GOVI On 01-Nov-07			jGovi	1	200,000	52,126.80	Client	Buy
08:46:10	GOVI On 01-Nov-07			jGovi	1	200,000	0.00		Sell
08:50:13	GOVI On 06-Nov-08			jGovi	1	400,000	0.00	Client	Sell
08:50:13	GOVI On 06-Nov-08			jGovi	1	400,000	115,323.20		Buy
08:50:30	GOVI On 06-Nov-08			jGovi	1	200,000	0.00	Client	Sell
08:50:30	GOVI On 06-Nov-08			jGovi	1	200,000	57,661.60		Buy
<b>Total for GOVI jGovi:</b>					<b>8</b>	<b>2,400,000</b>	<b>329,365.20</b>		
08:48:22	OTH1 On 01-Nov-07			Index Future	1	120,000	0.00	Client	Sell
08:48:22	OTH1 On 01-Nov-07			Index Future	1	120,000	0.00		Buy
08:53:11	OTH1 On 06-Nov-08			Index Future	1	120,000	0.00	Client	Buy
08:53:11	OTH1 On 06-Nov-08			Index Future	1	120,000	0.00		Sell
<b>Total for OTH1 Index Future:</b>					<b>4</b>	<b>480,000</b>	<b>0.00</b>		
16:12:51	R153 On 01-Nov-07			Bond Future	1	36,000,000	405,663.70	Client	Buy
16:12:51	R153 On 01-Nov-07			Bond Future	1	36,000,000	0.00	Member	Sell
16:13:19	R153 On 01-Nov-07			Bond Future	1	60,000,000	0.00	Member	Sell
16:13:19	R153 On 01-Nov-07			Bond Future	1	60,000,000	676,106.16	Client	Buy
16:13:41	R153 On 01-Nov-07			Bond Future	1	92,000,000	1,036,696.11	Client	Buy
16:13:41	R153 On 01-Nov-07			Bond Future	1	92,000,000	0.00	Member	Sell
16:17:04	R153 On 07-Feb-08			Bond Future	1	40,500,000	468,187.09	Member	Buy
16:17:04	R153 On 07-Feb-08			Bond Future	1	40,500,000	0.00	Client	Sell
16:17:44	R153 On 07-Feb-08			Bond Future	1	67,500,000	0.00	Client	Sell
16:17:44	R153 On 07-Feb-08			Bond Future	1	67,500,000	780,311.81	Member	Buy
16:18:12	R153 On 07-Feb-08			Bond Future	1	103,600,000	1,197,634.13	Member	Buy
16:18:12	R153 On 07-Feb-08			Bond Future	1	103,600,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
<b>Total for R153 Bond Future:</b>					<b>12</b>	<b>799,200,000</b>	<b>4,564,599.00</b>		
10:07:21	R157 On 07-Feb-08			Bond Future	1	542,900,000	7,407,807.52	Member	Buy
10:07:21	R157 On 07-Feb-08			Bond Future	1	542,900,000	0.00		Sell
16:15:12	R157 On 01-Nov-07			Bond Future	1	13,000,000	172,634.62	Client	Buy
16:15:12	R157 On 01-Nov-07			Bond Future	1	13,000,000	0.00	Member	Sell
16:15:36	R157 On 01-Nov-07			Bond Future	1	26,000,000	0.00	Member	Sell
16:15:36	R157 On 01-Nov-07			Bond Future	1	26,000,000	345,269.24	Client	Buy
16:16:21	R157 On 01-Nov-07			Bond Future	1	30,000,000	398,387.58	Client	Buy
16:16:21	R157 On 01-Nov-07			Bond Future	1	30,000,000	0.00	Member	Sell
16:18:48	R157 On 07-Feb-08			Bond Future	1	13,700,000	186,641.39	Member	Buy
16:18:48	R157 On 07-Feb-08			Bond Future	1	13,700,000	0.00	Client	Sell
16:19:14	R157 On 07-Feb-08			Bond Future	1	27,300,000	0.00	Client	Sell
16:19:14	R157 On 07-Feb-08			Bond Future	1	27,300,000	371,920.43	Member	Buy
16:19:38	R157 On 07-Feb-08			Bond Future	1	31,500,000	429,138.96	Member	Buy
16:19:38	R157 On 07-Feb-08			Bond Future	1	31,500,000	0.00	Client	Sell
<b>Total for R157 Bond Future:</b>					<b>14</b>	<b>1,368,800,000</b>	<b>9,311,799.74</b>		
08:47:14	TRT1 On 01-Nov-07			Index Future	1	4,000,000	0.00		Sell
08:47:14	TRT1 On 01-Nov-07			Index Future	1	4,000,000	0.00	Client	Buy
08:52:02	TRT1 On 06-Nov-08			Index Future	1	4,000,000	0.00		Buy
08:52:02	TRT1 On 06-Nov-08			Index Future	1	4,000,000	0.00	Client	Sell
<b>Total for TRT1 Index Future:</b>					<b>4</b>	<b>16,000,000</b>	<b>0.00</b>		
<b>Grand Total for all Instruments:</b>					<b>92</b>	<b>2,188,075,000</b>	<b>14,209,070.06</b>		