



# Derivatives Matched Trades Report

Report for 11/07/2007

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:46:01	\$ / R On 17-Sep-07			Currency Future	1	1,000,000	7,079.50	Member	Buy
09:46:01	\$ / R On 17-Sep-07			Currency Future	1	1,000,000	0.00	Member	Sell
09:46:01	\$ / R On 14-Dec-07			Currency Future	1	1,000,000	7,160.00	Member	Buy
09:46:01	\$ / R On 14-Dec-07			Currency Future	1	1,000,000	0.00	Member	Sell
10:34:20	\$ / R On 17-Sep-07			Currency Future	1	2,000	0.00	Member	Sell
10:34:20	\$ / R On 17-Sep-07			Currency Future	1	2,000	14.21	Client	Buy
11:47:44	\$ / R On 17-Mar-08			Currency Future	1	1,500,000	0.00	Member	Sell
11:52:21	\$ / R On 17-Mar-08			Currency Future	1	1,500,000	10,912.50	Client	Buy
12:09:06	\$ / R On 17-Sep-07			Currency Future	1	10,000	70.61	Member	Buy
12:21:16	\$ / R On 14-Dec-07			Currency Future	1	1,000,000	7,184.30	Client	Buy
12:36:33	\$ / R On 17-Sep-07			Currency Future	1	1,000	7.09	Client	Buy
12:36:33	\$ / R On 17-Sep-07			Currency Future	1	1,000	0.00	Member	Sell
13:15:06	\$ / R On 17-Sep-07			Currency Future	1	20,000	0.00	Member	Sell
15:19:49	\$ / R On 14-Dec-07			Currency Future	1	1,000,000	0.00	Member	Sell
<b>Total for \$ / R Currency Future:</b>					<b>14</b>	<b>9,036,000</b>	<b>32,428.20</b>		
13:33:03	GOVI On 02-Aug-07			jGovi	1	690,000	174,238.11		Buy
13:33:03	GOVI On 02-Aug-07			jGovi	1	690,000	0.00	Member	Sell
13:33:37	GOVI On 07-Feb-08			jGovi	1	250,000	0.00	Member	Sell
13:33:37	GOVI On 07-Feb-08			jGovi	1	250,000	66,140.50		Buy
<b>Total for GOVI jGovi:</b>					<b>4</b>	<b>1,880,000</b>	<b>240,378.61</b>		

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
13:32:04	R153 On 02-Aug-07			Bond Future	1	311,000,000	0.00	Member	Sell
13:32:04	R153 On 02-Aug-07			Bond Future	1	311,000,000	361,565.96		Buy
<b>Total for R153 Bond Future:</b>					<b>2</b>	<b>622,000,000</b>	<b>361,565.96</b>		
13:31:13	R157 On 07-Feb-08			Bond Future	1	134,000,000	0.00	Member	Sell
13:31:13	R157 On 07-Feb-08			Bond Future	1	134,000,000	179,524.53		Buy
<b>Total for R157 Bond Future:</b>					<b>2</b>	<b>268,000,000</b>	<b>179,524.53</b>		
<b>Grand Total for all Instruments:</b>					<b>22</b>	<b>900,916,000</b>	<b>813,897.30</b>		