



# Derivatives Matched Trades Report

Report for 12/10/2007

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:32:34	\$ / R On 14-Dec-07			Currency Future	1	35,000	238.70	Client	Buy
09:13:32	\$ / R On 14-Dec-07			Currency Future	1	20,000	0.00	Client	Sell
09:13:32	\$ / R On 14-Dec-07			Currency Future	1	20,000	135.98	Member	Buy
09:23:56	\$ / R On 17-Mar-08			Currency Future	1	10,000	0.00	Member	Sell
09:26:11	\$ / R On 17-Mar-08			Currency Future	1	2,000	0.00	Client	Sell
09:26:11	\$ / R On 17-Mar-08			Currency Future	1	2,000	13.86	Client	Buy
09:34:30	\$ / R On 17-Mar-08			Currency Future	1	10,000	69.32	Client	Buy
09:34:30	\$ / R On 17-Mar-08			Currency Future	1	10,000	0.00	Member	Sell
10:01:23	\$ / R On 17-Mar-08			Currency Future	1	1,000	0.00	Member	Sell
10:01:23	\$ / R On 17-Mar-08			Currency Future	1	1,000	6.93	Client	Buy
10:05:40	\$ / R On 17-Mar-08			Currency Future	1	10,000	69.39	Client	Buy
10:46:40	\$ / R On 17-Mar-08			Currency Future	1	10,000	69.25	Client	Buy
10:46:40	\$ / R On 17-Mar-08			Currency Future	1	10,000	0.00	Member	Sell
11:06:33	\$ / R On 17-Mar-08			Currency Future	1	20,000	140.30	Client	Buy
11:06:33	\$ / R On 17-Mar-08			Currency Future	1	20,000	0.00	Client	Sell
11:23:07	\$ / R On 17-Mar-08			Currency Future	1	50,000	0.00	Member	Sell
11:23:07	\$ / R On 17-Mar-08			Currency Future	1	50,000	346.30	Client	Buy
12:32:15	\$ / R On 14-Dec-07			Currency Future	1	1,000	0.00	Client	Sell
12:32:15	\$ / R On 14-Dec-07			Currency Future	1	1,000	6.81	Member	Buy
14:00:13	\$ / R On 14-Dec-07			Currency Future	1	5,000	0.00	Member	Sell
14:00:13	\$ / R On 14-Dec-07			Currency Future	1	5,000	34.26	Client	Buy
15:05:21	\$ / R On 13-Jun-08			Currency Future	1	2,000	0.00	Member	Sell
15:28:40	\$ / R On 14-Dec-07			Currency Future	1	1,000	6.81	Client	Buy
15:28:40	\$ / R On 14-Dec-07			Currency Future	1	1,000	0.00	Client	Sell
15:30:00	\$ / R On 17-Mar-08			Currency Future	1	1,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:30:00	\$ / R On 17-Mar-08			Currency Future	1	1,000	6.92	Client	Buy
15:33:39	\$ / R On 17-Mar-08			Currency Future	1	3,000	20.76	Client	Buy
15:33:39	\$ / R On 17-Mar-08			Currency Future	1	3,000	0.00	Client	Sell
16:58:42	\$ / R On 13-Jun-08			Currency Future	1	2,000	14.05	Client	Buy
<b>Total for \$ / R Currency Future:</b>					<b>29</b>	<b>307,000</b>	<b>1,179.61</b>		
14:47:28	R204 On 07-Feb-08			Bond Future	1	170,000,000	1,723,814.11		Buy
14:47:28	R204 On 07-Feb-08			Bond Future	1	170,000,000	0.00	Member	Sell
14:47:49	R204 On 07-Feb-08			Bond Future	1	125,100,000	0.00	Member	Sell
14:47:49	R204 On 07-Feb-08			Bond Future	1	125,100,000	1,268,524.38		Buy
15:30:35	R204 On 07-Feb-08			Bond Future	1	88,300,000	895,369.33	Client	Buy
15:30:35	R204 On 07-Feb-08			Bond Future	1	88,300,000	0.00	Member	Sell
<b>Total for R204 Bond Future:</b>					<b>6</b>	<b>766,800,000</b>	<b>3,887,707.82</b>		
<b>Grand Total for all Instruments:</b>					<b>35</b>	<b>767,107,000</b>	<b>3,888,887.43</b>		