



# Derivatives Matched Trades Report

Report for 19/12/2007

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:26:51	\$ / R On 17-Mar-08			Currency Future	1	50,000	353.55	Client	Buy
09:31:18	\$ / R On 17-Mar-08			Currency Future	1	20,000	141.20	Client	Buy
09:31:40	\$ / R On 17-Mar-08			Currency Future	1	35,000	246.75	Client	Buy
09:31:40	\$ / R On 17-Mar-08			Currency Future	1	15,000	105.75	Client	Buy
09:31:40	\$ / R On 17-Mar-08			Currency Future	1	35,000	0.00	Client	Sell
09:31:40	\$ / R On 17-Mar-08			Currency Future	1	15,000	0.00	Client	Sell
10:05:33	\$ / R On 17-Mar-08			Currency Future	1	15,000	105.75	Client	Buy
10:33:24	\$ / R On 17-Mar-08			Currency Future	1	11,000	77.44	Client	Buy
12:15:17	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	7,310.00	Client	Buy
12:25:06	\$ / R On 17-Mar-08			Currency Future	1	50,000	350.98	Member	Buy
12:33:00	\$ / R On 17-Mar-08			Currency Future	1	25,000	176.31	Client	Buy
12:39:47	\$ / R On 17-Mar-08			Currency Future	1	2,000,000	14,103.60	Client	Buy
12:39:47	\$ / R On 17-Mar-08			Currency Future	1	2,000,000	0.00	Member	Sell
12:39:55	\$ / R On 17-Mar-08			Currency Future	1	2,000,000	0.00	Member	Sell
12:39:55	\$ / R On 17-Mar-08			Currency Future	1	2,000,000	14,103.60	Client	Buy
12:47:42	\$ / R On 17-Mar-08			Currency Future	1	25,000	176.13	Client	Buy
12:56:56	\$ / R On 17-Mar-08			Currency Future	1	2,000,000	14,103.60	Member	Buy
13:02:28	\$ / R On 17-Mar-08			Currency Future	1	2,000,000	0.00	Client	Sell
15:52:31	\$ / R On 17-Mar-08			Currency Future	1	25,000	175.15	Member	Buy
15:56:22	\$ / R On 17-Mar-08			Currency Future	1	25,000	0.00	Client	Sell
16:41:27	\$ / R On 17-Mar-08			Currency Future	1	50,000	0.00	Client	Sell
<b>Total for \$ / R Currency Future:</b>					<b>21</b>	<b>13,396,000</b>	<b>51,529.81</b>		

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
10:19:14	£ / R On 17-Mar-08			Currency Future	1	1,000,000	0.00	Member	Sell
10:29:58	£ / R On 17-Mar-08			Currency Future	1	1,000,000	14,145.00	Client	Buy
<b>Total for £ / R Currency Future:</b>					<b>2</b>	<b>2,000,000</b>	<b>14,145.00</b>		
11:32:50	R157 On 07-Feb-08			Bond Future	1	2,000,000	26,685.22	Client	Buy
11:32:50	R157 On 07-Feb-08			Bond Future	1	2,000,000	0.00	Member	Sell
12:56:22	R157 On 07-Feb-08			Bond Future	1	3,000,000	0.00	Member	Sell
12:56:22	R157 On 07-Feb-08			Bond Future	1	3,000,000	39,986.92	Client	Buy
12:57:26	R157 On 07-Feb-08			Bond Future	1	1,300,000	17,327.67	Client	Buy
12:57:26	R157 On 07-Feb-08			Bond Future	1	1,300,000	0.00	Member	Sell
12:58:06	R157 On 07-Feb-08			Bond Future	1	2,600,000	0.00	Member	Sell
12:58:06	R157 On 07-Feb-08			Bond Future	1	2,600,000	34,655.33	Client	Buy
<b>Total for R157 Bond Future:</b>					<b>8</b>	<b>17,800,000</b>	<b>118,655.14</b>		
<b>Grand Total for all Instruments:</b>					<b>31</b>	<b>33,196,000</b>	<b>184,329.95</b>		