



# Derivatives Matched Trades Report

Report for 26/11/2007

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
10:30:12	\$ / R On 17-Mar-08			Currency Future	1	35,000	243.22	Client	Buy
10:30:37	\$ / R On 17-Mar-08			Currency Future	1	35,000	243.15	Client	Buy
10:35:38	\$ / R On 17-Mar-08			Currency Future	1	35,000	243.04	Client	Buy
10:43:51	\$ / R On 17-Mar-08			Currency Future	1	35,000	242.95	Client	Buy
10:51:49	\$ / R On 17-Mar-08			Currency Future	1	35,000	0.00	Client	Sell
10:51:49	\$ / R On 17-Mar-08			Currency Future	1	35,000	243.15	Member	Buy
10:52:06	\$ / R On 17-Mar-08			Currency Future	1	35,000	243.04	Member	Buy
10:52:06	\$ / R On 17-Mar-08			Currency Future	1	35,000	0.00	Client	Sell
10:52:16	\$ / R On 17-Mar-08			Currency Future	1	35,000	0.00	Client	Sell
10:52:16	\$ / R On 17-Mar-08			Currency Future	1	35,000	242.95	Member	Buy
10:56:42	\$ / R On 13-Jun-08			Currency Future	1	40,000	281.60	Client	Buy
10:59:53	\$ / R On 17-Mar-08			Currency Future	1	105,000	0.00	Member	Sell
11:24:18	\$ / R On 17-Mar-08			Currency Future	1	5,000	34.59	Client	Buy
11:45:46	\$ / R On 14-Dec-07			Currency Future	1	11,000	75.06	Client	Buy
14:29:37	\$ / R On 17-Mar-08			Currency Future	1	2,000	13.86	Client	Buy
14:29:37	\$ / R On 17-Mar-08			Currency Future	1	2,000	0.00	Client	Sell
15:10:25	\$ / R On 14-Dec-07			Currency Future	1	5,000	0.00	Client	Sell
15:55:15	\$ / R On 17-Mar-08			Currency Future	1	10,000	69.85	Client	Buy
15:55:43	\$ / R On 17-Mar-08			Currency Future	1	5,000	34.93	Client	Buy
16:07:17	\$ / R On 17-Mar-08			Currency Future	1	15,000	104.72	Client	Buy
16:14:45	\$ / R On 17-Mar-08			Currency Future	1	5,000	34.91	Client	Buy
<b>Total for \$ / R Currency Future:</b>					<b>21</b>	<b>555,000</b>	<b>2,351.02</b>		

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:20:22	£ / R On 13-Jun-08			Currency Future	1	4,000	58.36	Client	Buy
<b>Total for £ / R Currency Future:</b>					<b>1</b>	<b>4,000</b>	<b>58.36</b>		
12:06:01	R157 On 07-Feb-08			Bond Future	1	20,000,000	0.00	Client	Sell
12:06:01	R157 On 07-Feb-08			Bond Future	1	20,000,000	268,549.24	Member	Buy
12:06:29	R157 On 07-Feb-08			Bond Future	1	1,000,000	13,427.46	Member	Buy
12:06:29	R157 On 07-Feb-08			Bond Future	1	1,000,000	0.00	Client	Sell
<b>Total for R157 Bond Future:</b>					<b>4</b>	<b>42,000,000</b>	<b>281,976.70</b>		
<b>Grand Total for all Instruments:</b>					<b>26</b>	<b>42,559,000</b>	<b>284,386.08</b>		