



# Derivatives Matched Trades Report

Report for 03/12/2007

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:22:27	\$ / R On 14-Dec-07			Currency Future	1	100,000	683.30	Client	Buy
11:08:39	\$ / R On 14-Dec-07			Currency Future	1	10,000	0.00	Client	Sell
11:08:39	\$ / R On 14-Dec-07			Currency Future	1	1,000	0.00	Client	Sell
11:16:19	\$ / R On 14-Dec-07			Currency Future	1	100,000	0.00	Client	Sell
11:43:22	\$ / R On 14-Dec-07			Currency Future	1	10,000	0.00	Client	Sell
11:57:23	\$ / R On 17-Mar-08			Currency Future	1	5,000	35.04	Client	Buy
13:37:07	\$ / R On 17-Mar-08			Currency Future	1	5,000	0.00	Client	Sell
13:37:07	\$ / R On 17-Mar-08			Currency Future	1	5,000	34.76	Client	Buy
13:37:27	\$ / R On 17-Mar-08			Currency Future	1	5,000	0.00	Client	Sell
13:37:27	\$ / R On 17-Mar-08			Currency Future	1	5,000	34.76	Client	Buy
<b>Total for \$ / R Currency Future:</b>					<b>10</b>	<b>246,000</b>	<b>787.85</b>		
08:54:15	ALBI On 07-Feb-08			Index Future	1	90,000	0.00	Member	Sell
08:54:15	ALBI On 07-Feb-08			Index Future	1	90,000	0.00	Client	Buy
<b>Total for ALBI Index Future:</b>					<b>2</b>	<b>180,000</b>	<b>0.00</b>		
15:05:06	R157 On 02-May-08	8.50	Put	Option on Bond Future	1	200,000,000	0.00	Member	Buy
15:07:21	R157 On 02-May-08	8.50	Put	Option on Bond Future	1	200,000,000	0.00	Member	Sell
<b>Total for R157 Bond Future:</b>					<b>2</b>	<b>400,000,000</b>	<b>0.00</b>		

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<b>Grand Total for all Instruments:</b>					<b>14</b>	<b>400,426,000</b>	<b>787.85</b>		
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