



Derivatives Matched Trades Report

Report for 20/12/2007

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
10:56:44	\$ / R On 17-Mar-08			Currency Future	1	20,000	0.00	Client	Sell
10:56:44	\$ / R On 17-Mar-08			Currency Future	1	20,000	141.70	Client	Buy
11:02:38	\$ / R On 17-Mar-08			Currency Future	1	5,000	35.38	Client	Buy
11:02:38	\$ / R On 17-Mar-08			Currency Future	1	5,000	0.00	Client	Sell
11:08:04	\$ / R On 17-Mar-08			Currency Future	1	20,000	0.00	Member	Sell
11:09:54	\$ / R On 17-Mar-08			Currency Future	1	20,000	142.12	Client	Buy
11:30:07	\$ / R On 17-Mar-08			Currency Future	1	25,000	176.72	Member	Buy
12:22:45	\$ / R On 17-Mar-08			Currency Future	1	18,000	128.00	Client	Buy
12:22:45	\$ / R On 17-Mar-08			Currency Future	1	18,000	0.00	Client	Sell
13:38:59	\$ / R On 17-Mar-08			Currency Future	1	2,000	0.00	Client	Sell
13:55:45	\$ / R On 17-Mar-08			Currency Future	1	20,000	0.00	Member	Sell
13:56:01	\$ / R On 17-Mar-08			Currency Future	1	20,000	142.84	Client	Buy
14:41:51	\$ / R On 17-Mar-08			Currency Future	1	100,000	710.45	Member	Buy
14:48:27	\$ / R On 17-Mar-08			Currency Future	1	100,000	0.00	Member	Sell
15:03:53	\$ / R On 17-Mar-08			Currency Future	1	5,000	0.00	Client	Sell
15:06:46	\$ / R On 17-Mar-08			Currency Future	1	6,000	0.00	Client	Sell
15:06:46	\$ / R On 17-Mar-08			Currency Future	1	6,000	42.75	Client	Buy
15:39:27	\$ / R On 17-Mar-08			Currency Future	1	25,000	0.00	Client	Sell
Total for \$ / R Currency Future:					18	435,000	1,519.96		
09:12:55	£ / R On 15-Sep-08			Currency Future	1	36,000	521.64	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
Total for £ / R Currency Future:					1	36,000	521.64		
09:12:28	€ / R On 15-Sep-08			Currency Future	1	50,000	527.00	Client	Buy
Total for € / R Currency Future:					1	50,000	527.00		
12:28:26	R153 On 07-Feb-08			Bond Future	1	6,500,000	74,034.62	Client	Buy
12:28:26	R153 On 07-Feb-08			Bond Future	1	6,500,000	0.00	Member	Sell
12:29:16	R153 On 07-Feb-08			Bond Future	1	2,600,000	29,613.85	Client	Buy
12:29:16	R153 On 07-Feb-08			Bond Future	1	2,600,000	0.00	Member	Sell
12:29:52	R153 On 07-Feb-08			Bond Future	1	4,300,000	48,976.75	Client	Buy
12:29:52	R153 On 07-Feb-08			Bond Future	1	4,300,000	0.00	Member	Sell
Total for R153 Bond Future:					6	26,800,000	152,625.22		
11:08:26	R157 On 07-Feb-08			Bond Future	1	2,000,000	26,638.49	Client	Buy
11:08:26	R157 On 07-Feb-08			Bond Future	1	2,000,000	0.00	Member	Sell
Total for R157 Bond Future:					2	4,000,000	26,638.49		
Grand Total for all Instruments:					28	31,321,000	181,832.31		