



# Derivatives Matched Trades Report

Report for 09/11/2007

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:11:12	\$ / R On 14-Dec-07			Currency Future	1	25,000	0.00	Member	Sell
09:11:12	\$ / R On 14-Dec-07			Currency Future	1	25,000	163.18	Client	Buy
09:25:56	\$ / R On 14-Dec-07			Currency Future	1	150,000	975.00	Client	Buy
10:13:21	\$ / R On 14-Dec-07			Currency Future	1	20,000	0.00	Client	Sell
10:56:16	\$ / R On 13-Jun-08			Currency Future	1	10,000	67.20	Client	Buy
10:56:16	\$ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Member	Sell
10:57:26	\$ / R On 17-Mar-08			Currency Future	1	30,000	0.00	Member	Sell
10:57:26	\$ / R On 17-Mar-08			Currency Future	1	30,000	198.30	Client	Buy
10:58:33	\$ / R On 14-Dec-07			Currency Future	1	4,000	0.00	Member	Sell
10:58:33	\$ / R On 14-Dec-07			Currency Future	1	4,000	25.98	Client	Buy
10:59:54	\$ / R On 17-Mar-08			Currency Future	1	5,000	0.00	Member	Sell
11:23:25	\$ / R On 17-Mar-08			Currency Future	1	10,000	66.10	Client	Buy
11:23:25	\$ / R On 17-Mar-08			Currency Future	1	10,000	0.00	Member	Sell
12:51:43	\$ / R On 14-Dec-07			Currency Future	1	20,000	131.02	Member	Buy
12:51:43	\$ / R On 14-Dec-07			Currency Future	1	20,000	0.00	Client	Sell
13:19:59	\$ / R On 17-Mar-08			Currency Future	1	10,000	0.00	Client	Sell
13:19:59	\$ / R On 17-Mar-08			Currency Future	1	10,000	66.80	Member	Buy
13:45:37	\$ / R On 14-Dec-07			Currency Future	1	20,000	0.00	Client	Sell
14:16:07	\$ / R On 14-Dec-07			Currency Future	1	10,000	66.20	Client	Buy
14:16:07	\$ / R On 14-Dec-07			Currency Future	1	10,000	0.00	Client	Sell
14:22:01	\$ / R On 14-Dec-07			Currency Future	1	10,000	66.20	Client	Buy
14:22:01	\$ / R On 14-Dec-07			Currency Future	1	10,000	0.00	Member	Sell
14:57:29	\$ / R On 14-Dec-07			Currency Future	1	2,000,000	0.00	Member	Sell
14:57:29	\$ / R On 14-Dec-07			Currency Future	1	2,000,000	13,201.00	Member	Buy
15:27:31	\$ / R On 14-Dec-07			Currency Future	1	20,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:27:31	\$ / R On 14-Dec-07			Currency Future	1	20,000	132.00	Client	Buy
15:28:52	\$ / R On 14-Dec-07			Currency Future	1	430,000	2,842.30	Client	Buy
15:28:52	\$ / R On 14-Dec-07			Currency Future	1	430,000	0.00	Member	Sell
16:24:37	\$ / R On 17-Mar-08			Currency Future	1	10,000	0.00	Member	Sell
16:24:37	\$ / R On 17-Mar-08			Currency Future	1	10,000	67.38	Client	Buy
<b>Total for \$ / R Currency Future:</b>					<b>30</b>	<b>5,373,000</b>	<b>18,068.65</b>		
14:49:33	R153 On 07-Feb-08			Bond Future	1	6,800,000	0.00	Member	Sell
14:49:33	R153 On 07-Feb-08			Bond Future	1	6,800,000	78,305.93	Member	Buy
<b>Total for R153 Bond Future:</b>					<b>2</b>	<b>13,600,000</b>	<b>78,305.93</b>		
<b>Grand Total for all Instruments:</b>					<b>32</b>	<b>18,973,000</b>	<b>96,374.58</b>		