



# Derivatives Matched Trades Report

Report for 12/11/2007

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:07:28	\$ / R On 14-Dec-07			Currency Future	1	1,000	6.72	Member	Buy
09:07:28	\$ / R On 14-Dec-07			Currency Future	1	1,000	0.00	Client	Sell
09:23:33	\$ / R On 13-Jun-08			Currency Future	1	2,000,000	0.00	Member	Sell
09:23:33	\$ / R On 13-Jun-08			Currency Future	1	2,000,000	13,861.00	Member	Buy
10:29:46	\$ / R On 14-Dec-07			Currency Future	1	1,000	6.69	Client	Buy
10:29:46	\$ / R On 17-Mar-08			Currency Future	1	1,000	0.00	Member	Sell
10:35:07	\$ / R On 14-Dec-07			Currency Future	1	32,000	0.00	Client	Sell
12:56:18	\$ / R On 14-Dec-07			Currency Future	1	32,000	213.95	Client	Buy
12:56:18	\$ / R On 14-Dec-07			Currency Future	1	32,000	0.00	Member	Sell
13:01:35	\$ / R On 14-Dec-07			Currency Future	1	5,000	0.00	Client	Sell
13:01:35	\$ / R On 14-Dec-07			Currency Future	1	5,000	0.00	Client	Sell
13:01:35	\$ / R On 14-Dec-07			Currency Future	1	1,000	6.74	Member	Buy
13:01:35	\$ / R On 14-Dec-07			Currency Future	1	5,000	33.68	Member	Buy
13:01:35	\$ / R On 14-Dec-07			Currency Future	1	2,000	13.45	Member	Buy
13:01:35	\$ / R On 14-Dec-07			Currency Future	1	5,000	33.55	Member	Buy
13:01:35	\$ / R On 14-Dec-07			Currency Future	1	2,000	0.00	Client	Sell
13:01:35	\$ / R On 14-Dec-07			Currency Future	1	1,000	0.00	Client	Sell
13:03:05	\$ / R On 14-Dec-07			Currency Future	1	5,000	33.75	Member	Buy
13:03:05	\$ / R On 14-Dec-07			Currency Future	1	5,000	0.00	Client	Sell
13:05:04	\$ / R On 14-Dec-07			Currency Future	1	5,000	0.00	Client	Sell
13:05:04	\$ / R On 14-Dec-07			Currency Future	1	5,000	33.75	Member	Buy
13:09:29	\$ / R On 14-Dec-07			Currency Future	1	5,000	33.76	Member	Buy
13:09:29	\$ / R On 14-Dec-07			Currency Future	1	5,000	0.00	Client	Sell
13:16:37	\$ / R On 14-Dec-07			Currency Future	1	22,000	149.48	Member	Buy
13:16:37	\$ / R On 14-Dec-07			Currency Future	1	22,000	0.00	Member	Sell

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13:23:18	\$ / R On 14-Dec-07			Currency Future	1	5,000	0.00	Member	Sell
13:23:18	\$ / R On 14-Dec-07			Currency Future	1	5,000	33.43	Client	Buy
14:03:31	\$ / R On 14-Dec-07			Currency Future	1	6,000	40.80	Client	Buy
14:03:31	\$ / R On 14-Dec-07			Currency Future	1	6,000	40.80	Client	Buy
14:03:31	\$ / R On 14-Dec-07			Currency Future	1	6,000	0.00	Client	Sell
14:03:31	\$ / R On 14-Dec-07			Currency Future	1	6,000	0.00	Client	Sell
14:20:24	\$ / R On 13-Jun-08			Currency Future	1	100,000	0.00	Member	Sell
14:35:48	\$ / R On 14-Dec-07			Currency Future	1	8,000	54.62	Client	Buy
15:22:22	\$ / R On 14-Dec-07			Currency Future	1	6,000	40.68	Client	Buy
15:22:22	\$ / R On 14-Dec-07			Currency Future	1	6,000	0.00	Client	Sell
15:28:57	\$ / R On 14-Dec-07			Currency Future	1	6,000	40.63	Client	Buy
15:28:57	\$ / R On 14-Dec-07			Currency Future	1	5,000	0.00	Client	Sell
15:28:57	\$ / R On 14-Dec-07			Currency Future	1	6,000	0.00	Client	Sell
15:28:57	\$ / R On 14-Dec-07			Currency Future	1	5,000	33.85	Client	Buy
15:47:52	\$ / R On 14-Dec-07			Currency Future	1	3,000	0.00	Client	Sell
16:01:53	\$ / R On 14-Dec-07			Currency Future	1	13,000	0.00	Client	Sell
16:05:47	\$ / R On 14-Dec-07			Currency Future	1	6,000	0.00	Client	Sell
16:22:46	\$ / R On 14-Dec-07			Currency Future	1	6,000	0.00	Client	Sell
16:23:40	\$ / R On 14-Dec-07			Currency Future	1	7,000	0.00	Client	Sell
16:23:54	\$ / R On 14-Dec-07			Currency Future	1	7,000	0.00	Client	Sell
16:35:01	\$ / R On 14-Dec-07			Currency Future	1	6,000	40.92	Client	Buy
16:35:01	\$ / R On 14-Dec-07			Currency Future	1	6,000	0.00	Client	Sell
16:37:19	\$ / R On 14-Dec-07			Currency Future	1	1,000	6.71	Member	Buy
16:37:28	\$ / R On 14-Dec-07			Currency Future	1	2,000	13.42	Member	Buy
16:50:16	\$ / R On 14-Dec-07			Currency Future	1	20,000	0.00	Client	Sell
16:50:16	\$ / R On 14-Dec-07			Currency Future	1	20,000	136.40	Client	Buy
17:07:50	\$ / R On 14-Dec-07			Currency Future	1	2,000	0.00	Member	Sell
17:08:07	\$ / R On 14-Dec-07			Currency Future	1	1,000	0.00	Member	Sell

**Total for \$ / R Currency Future: 53 4,476,000 14,908.77**

10:29:46	£ / R On 13-Jun-08			Currency Future	1	31,000	0.00	Member	Sell
10:35:07	£ / R On 13-Jun-08			Currency Future	1	32,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
<b>Total for £ / R Currency Future:</b>					<b>2</b>	<b>63,000</b>	<b>0.00</b>		
10:29:46	€ / R On 14-Dec-07			Currency Future	1	31,000	207.27	Member	Buy
<b>Total for € / R Currency Future:</b>					<b>1</b>	<b>31,000</b>	<b>207.27</b>		
<b>Grand Total for all Instruments:</b>					<b>56</b>	<b>4,570,000</b>	<b>15,116.04</b>		