



Derivatives Matched Trades Report

Report for 06/12/2007

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
10:12:11	\$ / R On 17-Mar-08			Currency Future	1	1,000	6.94	Client	Buy
13:51:55	\$ / R On 14-Dec-07			Currency Future	1	15,000	102.00	Client	Buy
14:48:08	\$ / R On 14-Dec-07			Currency Future	1	1,000	6.78	Client	Buy
14:48:08	\$ / R On 14-Dec-07			Currency Future	1	1,000	0.00	Client	Sell
15:03:50	\$ / R On 14-Dec-07			Currency Future	1	5,000	34.04	Client	Buy
15:25:14	\$ / R On 13-Jun-08			Currency Future	1	20,000	140.90	Client	Buy
15:25:17	\$ / R On 13-Jun-08			Currency Future	1	150,000	1,056.75	Client	Buy
16:04:16	\$ / R On 17-Mar-08			Currency Future	1	4,000	27.60	Client	Buy
16:04:22	\$ / R On 17-Mar-08			Currency Future	1	1,000	6.89	Client	Buy
16:15:59	\$ / R On 17-Mar-08			Currency Future	1	3,000	0.00	Client	Sell
16:28:04	\$ / R On 17-Mar-08			Currency Future	1	10,000	69.05	Client	Buy
16:36:01	\$ / R On 17-Mar-08			Currency Future	1	60,000	413.70	Client	Buy
16:37:20	\$ / R On 17-Mar-08			Currency Future	1	79,000	544.39	Client	Buy
16:57:02	\$ / R On 14-Dec-07			Currency Future	1	1,000	6.84	Client	Buy
16:57:02	\$ / R On 14-Dec-07			Currency Future	1	1,000	0.00	Client	Sell
Total for \$ / R Currency Future:					15	352,000	2,415.88		
12:14:06	R153 On 07-Feb-08			Bond Future	1	33,000,000	376,777.20	Member	Buy
12:14:06	R153 On 07-Feb-08			Bond Future	1	33,000,000	0.00		Sell
Total for R153 Bond Future:					2	66,000,000	376,777.20		
16:09:29	R157 On 07-Feb-08			Bond Future	1	2,000,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:09:29	R157 On 07-Feb-08			Bond Future	1	2,000,000	26,878.54	Member	Buy
Total for R157 Bond Future:					2	4,000,000	26,878.54		
Grand Total for all Instruments:					19	70,352,000	406,071.62		