



# Derivatives Matched Trades Report

Report for 14/12/2007

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:45:50	\$ / R On 14-Dec-07			Currency Future	1	500,000	0.00	Client	Sell
09:46:04	\$ / R On 14-Dec-07			Currency Future	1	400,000	0.00	Client	Sell
09:46:16	\$ / R On 14-Dec-07			Currency Future	1	40,000	0.00	Client	Sell
09:46:45	\$ / R On 17-Mar-08			Currency Future	1	500,000	3,442.50	Client	Buy
09:46:53	\$ / R On 17-Mar-08			Currency Future	1	400,000	2,754.00	Client	Buy
09:46:59	\$ / R On 17-Mar-08			Currency Future	1	40,000	275.40	Client	Buy
10:01:40	\$ / R On 14-Dec-07			Currency Future	1	98,000	0.00	Member	Sell
10:02:16	\$ / R On 17-Mar-08			Currency Future	1	98,000	672.36	Member	Buy
10:20:10	\$ / R On 17-Mar-08			Currency Future	1	98,000	0.00	Member	Sell
10:20:51	\$ / R On 14-Dec-07			Currency Future	1	98,000	663.89	Member	Buy
11:17:53	\$ / R On 17-Mar-08			Currency Future	1	4,000	0.00	Client	Sell
11:42:43	\$ / R On 17-Mar-08			Currency Future	1	10,000	0.00	Client	Sell
11:44:27	\$ / R On 17-Mar-08			Currency Future	1	6,000	0.00	Client	Sell
13:28:13	\$ / R On 17-Mar-08			Currency Future	1	3,000	20.88	Client	Buy
13:47:31	\$ / R On 17-Mar-08			Currency Future	1	100,000	0.00	Member	Sell
13:49:11	\$ / R On 17-Mar-08			Currency Future	1	100,000	0.00	Client	Sell
13:49:11	\$ / R On 17-Mar-08			Currency Future	1	100,000	696.00	Member	Buy
14:14:38	\$ / R On 17-Mar-08			Currency Future	1	90,000	626.04	Client	Buy
14:24:01	\$ / R On 17-Mar-08			Currency Future	1	867,000	0.00	Member	Sell
14:25:09	\$ / R On 17-Mar-08			Currency Future	1	867,000	6,028.51	Client	Buy
14:35:01	\$ / R On 17-Mar-08			Currency Future	1	100,000	692.35	Member	Buy
14:38:23	\$ / R On 17-Mar-08			Currency Future	1	100,000	0.00	Client	Sell
15:05:35	\$ / R On 17-Mar-08			Currency Future	1	10,000	69.67	Client	Buy
15:21:14	\$ / R On 17-Mar-08			Currency Future	1	100,000	696.00	Member	Buy
15:52:03	\$ / R On 17-Mar-08			Currency Future	1	20,000	139.20	Client	Buy

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15:52:26	\$ / R On 17-Mar-08			Currency Future	1	20,000	139.08	Client	Buy
16:19:13	\$ / R On 17-Mar-08			Currency Future	1	100,000	695.00	Member	Buy
16:22:05	\$ / R On 17-Mar-08			Currency Future	1	100,000	0.00	Member	Sell
<b>Total for \$ / R Currency Future:</b>					<b>28</b>	<b>4,969,000</b>	<b>17,610.88</b>		
14:46:39	R153 On 07-Feb-08			Bond Future	1	4,500,000	51,420.83	Client	Buy
14:46:39	R153 On 07-Feb-08			Bond Future	1	4,500,000	0.00	Member	Sell
14:47:27	R153 On 07-Feb-08			Bond Future	1	1,800,000	0.00	Member	Sell
14:47:27	R153 On 07-Feb-08			Bond Future	1	1,800,000	20,568.33	Client	Buy
14:47:56	R153 On 07-Feb-08			Bond Future	1	3,000,000	34,280.55	Client	Buy
14:47:56	R153 On 07-Feb-08			Bond Future	1	3,000,000	0.00	Member	Sell
<b>Total for R153 Bond Future:</b>					<b>6</b>	<b>18,600,000</b>	<b>106,269.71</b>		
14:49:02	R157 On 07-Feb-08			Bond Future	1	1,600,000	21,445.18	Client	Buy
14:49:02	R157 On 07-Feb-08			Bond Future	1	1,600,000	0.00	Member	Sell
14:49:35	R157 On 07-Feb-08			Bond Future	1	700,000	0.00	Member	Sell
14:49:35	R157 On 07-Feb-08			Bond Future	1	700,000	9,382.27	Client	Buy
14:50:03	R157 On 07-Feb-08			Bond Future	1	1,400,000	18,764.53	Client	Buy
14:50:03	R157 On 07-Feb-08			Bond Future	1	1,400,000	0.00	Member	Sell
<b>Total for R157 Bond Future:</b>					<b>6</b>	<b>7,400,000</b>	<b>49,591.97</b>		
<b>Grand Total for all Instruments:</b>					<b>40</b>	<b>30,969,000</b>	<b>173,472.57</b>		