



Derivatives Matched Trades Report

Report for 18/12/2007

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:47:49	\$ / R On 17-Mar-08			Currency Future	1	2,000	0.00	Client	Sell
09:04:03	\$ / R On 17-Mar-08			Currency Future	1	20,000	0.00	Client	Sell
09:04:03	\$ / R On 17-Mar-08			Currency Future	1	20,000	140.40	Client	Buy
09:06:42	\$ / R On 17-Mar-08			Currency Future	1	4,000	0.00	Client	Sell
09:06:42	\$ / R On 17-Mar-08			Currency Future	1	4,000	28.08	Client	Buy
09:13:53	\$ / R On 17-Mar-08			Currency Future	1	5,000	35.00	Client	Buy
09:13:53	\$ / R On 17-Mar-08			Currency Future	1	5,000	0.00	Client	Sell
09:19:25	\$ / R On 17-Mar-08			Currency Future	1	11,000	77.22	Client	Buy
10:28:02	\$ / R On 17-Mar-08			Currency Future	1	20,000	0.00	Client	Sell
10:28:02	\$ / R On 17-Mar-08			Currency Future	1	20,000	140.40	Client	Buy
10:48:08	\$ / R On 17-Mar-08			Currency Future	1	2,000	14.08	Client	Buy
11:00:58	\$ / R On 17-Mar-08			Currency Future	1	88,000	617.76	Client	Buy
11:00:58	\$ / R On 17-Mar-08			Currency Future	1	10,000	70.20	Client	Buy
11:07:41	\$ / R On 17-Mar-08			Currency Future	1	2,000	14.04	Client	Buy
11:35:05	\$ / R On 15-Sep-08			Currency Future	1	100,000	0.00	Member	Sell
11:35:58	\$ / R On 15-Sep-08			Currency Future	1	100,000	729.39	Client	Buy
12:31:03	\$ / R On 17-Mar-08			Currency Future	1	6,000	0.00	Client	Sell
12:31:03	\$ / R On 17-Mar-08			Currency Future	1	6,000	42.12	Client	Buy
12:58:28	\$ / R On 17-Mar-08			Currency Future	1	19,000	133.38	Client	Buy
13:50:44	\$ / R On 17-Mar-08			Currency Future	1	2,000	14.08	Client	Buy
13:50:44	\$ / R On 17-Mar-08			Currency Future	1	2,000	0.00	Client	Sell
14:08:11	\$ / R On 17-Mar-08			Currency Future	1	32,000	225.28	Client	Buy
14:08:11	\$ / R On 17-Mar-08			Currency Future	1	32,000	0.00	Client	Sell
14:08:11	\$ / R On 17-Mar-08			Currency Future	1	68,000	479.64	Client	Buy
15:51:16	\$ / R On 17-Mar-08			Currency Future	1	1,000	7.02	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:51:16	\$ / R On 17-Mar-08			Currency Future	1	1,000	0.00	Client	Sell
16:10:28	\$ / R On 17-Mar-08			Currency Future	1	10,000	0.00	Client	Sell
16:10:28	\$ / R On 17-Mar-08			Currency Future	1	10,000	70.44	Client	Buy
16:23:26	\$ / R On 17-Mar-08			Currency Future	1	1,000	0.00	Client	Sell
16:23:26	\$ / R On 17-Mar-08			Currency Future	1	1,000	7.04	Client	Buy
16:32:39	\$ / R On 17-Mar-08			Currency Future	1	30,000	0.00	Client	Sell
16:32:39	\$ / R On 17-Mar-08			Currency Future	1	30,000	211.20	Client	Buy
16:50:55	\$ / R On 17-Mar-08			Currency Future	1	2,000	14.10	Client	Buy
16:50:55	\$ / R On 17-Mar-08			Currency Future	1	4,000	28.20	Client	Buy
16:50:55	\$ / R On 17-Mar-08			Currency Future	1	4,000	0.00	Client	Sell
16:50:55	\$ / R On 17-Mar-08			Currency Future	1	2,000	0.00	Client	Sell
16:52:00	\$ / R On 17-Mar-08			Currency Future	1	44,000	310.20	Client	Buy
16:53:18	\$ / R On 17-Mar-08			Currency Future	1	10,000	70.47	Client	Buy
16:59:55	\$ / R On 17-Mar-08			Currency Future	1	100,000	703.00	Client	Buy
Total for \$ / R Currency Future:					39	830,000	4,182.73		
09:26:11	£ / R On 13-Jun-08			Currency Future	1	5,000	71.55	Client	Buy
Total for £ / R Currency Future:					1	5,000	71.55		
09:25:55	€ / R On 13-Jun-08			Currency Future	1	7,000	71.89	Client	Buy
16:21:41	€ / R On 13-Jun-08			Currency Future	1	1,000,000	10,181.00	Client	Buy
16:21:41	€ / R On 13-Jun-08			Currency Future	1	1,000,000	0.00	Member	Sell
Total for € / R Currency Future:					3	2,007,000	10,252.89		
12:28:37	R153 On 07-Feb-08			Bond Future	1	5,500,000	62,744.78	Client	Buy
12:28:37	R153 On 07-Feb-08			Bond Future	1	5,500,000	0.00	Member	Sell
12:29:36	R153 On 07-Feb-08			Bond Future	1	2,200,000	0.00	Member	Sell
12:29:36	R153 On 07-Feb-08			Bond Future	1	2,200,000	25,097.91	Client	Buy
12:29:54	R153 On 07-Feb-08			Bond Future	1	3,700,000	42,210.13	Client	Buy
12:29:54	R153 On 07-Feb-08			Bond Future	1	3,700,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
Total for R153 Bond Future:					6	22,800,000	130,052.82		
12:00:14	R157 On 07-Feb-08	8.50	Put	Option on Bond Future	1	25,000,000	0.00	Member	Buy
12:00:14	R157 On 07-Feb-08	8.50	Put	Option on Bond Future	1	25,000,000	0.00	Client	Sell
12:00:35	R157 On 07-Feb-08	8.25	Call	Option on Bond Future	1	25,000,000	0.00	Client	Sell
12:00:35	R157 On 07-Feb-08	8.25	Call	Option on Bond Future	1	25,000,000	0.00	Member	Buy
12:30:37	R157 On 07-Feb-08			Bond Future	1	2,300,000	0.00	Member	Sell
12:30:37	R157 On 07-Feb-08			Bond Future	1	2,300,000	30,725.40	Client	Buy
12:31:01	R157 On 07-Feb-08			Bond Future	1	1,000,000	13,358.87	Client	Buy
12:31:01	R157 On 07-Feb-08			Bond Future	1	1,000,000	0.00	Member	Sell
12:32:15	R157 On 07-Feb-08			Bond Future	1	2,000,000	0.00	Member	Sell
12:32:15	R157 On 07-Feb-08			Bond Future	1	2,000,000	26,717.74	Client	Buy
Total for R157 Bond Future:					10	110,600,000	70,802.02		
Grand Total for all Instruments:					59	136,242,000	215,362.01		