



Derivatives Matched Trades Report

Report for 21/06/2007

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:33:42	\$ / R On 14-Dec-07			Currency Future	1	20,000	0.00	Member	Sell
11:06:16	\$ / R On 17-Sep-07			Currency Future	1	500,000	0.00	Member	Sell
11:06:16	\$ / R On 17-Sep-07			Currency Future	1	500,000	0.00	Member	Buy
11:06:42	\$ / R On 14-Dec-07			Currency Future	1	500,000	0.00	Member	Buy
11:06:42	\$ / R On 14-Dec-07			Currency Future	1	500,000	0.00	Member	Sell
11:06:57	\$ / R On 17-Mar-08			Currency Future	1	500,000	0.00	Member	Sell
11:06:57	\$ / R On 17-Mar-08			Currency Future	1	500,000	0.00	Member	Buy
11:08:45	\$ / R On 14-Dec-07			Currency Future	1	10,000	0.00	Client	Buy
11:09:05	\$ / R On 14-Dec-07			Currency Future	1	10,000	0.00	Member	Sell
11:09:35	\$ / R On 14-Dec-07			Currency Future	1	10,000	0.00	Member	Sell
11:09:35	\$ / R On 14-Dec-07			Currency Future	1	10,000	0.00	Client	Buy
12:38:43	\$ / R On 14-Dec-07			Currency Future	1	20,000	0.00	Client	Buy
15:45:13	\$ / R On 14-Dec-07			Currency Future	1	15,000	0.00	Client	Buy
15:45:37	\$ / R On 14-Dec-07			Currency Future	1	15,000	0.00	Member	Sell
Total for \$ / R Currency Future:					14	3,110,000	0.00		
09:46:15	R153 On 02-Aug-07			Bond Future	1	2,000,000	0.00	Member	Sell
09:46:15	R153 On 02-Aug-07			Bond Future	1	2,000,000	2,327.99	Client	Buy
09:46:42	R153 On 02-Aug-07			Bond Future	1	29,000,000	0.00	Member	Sell
09:46:42	R153 On 02-Aug-07			Bond Future	1	29,000,000	33,755.87	Client	Buy
09:47:07	R153 On 02-Aug-07			Bond Future	1	2,000,000	0.00	Member	Sell
09:47:07	R153 On 02-Aug-07			Bond Future	1	2,000,000	2,327.99	Client	Buy

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	66,000,000	38,411.85		
------------------------------------	--	--	--	--	----------	-------------------	------------------	--	--

Grand Total for all Instruments:					20	69,110,000	38,411.85		
---	--	--	--	--	-----------	-------------------	------------------	--	--