



Derivatives Matched Trades Report

Report for 30/11/2007

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:48:41	\$ / R On 17-Mar-08			Currency Future	1	20,000	0.00	Member	Sell
09:48:41	\$ / R On 17-Mar-08			Currency Future	1	20,000	139.27	Client	Buy
11:52:51	\$ / R On 14-Dec-07			Currency Future	1	100,000	680.10	Client	Buy
11:52:51	\$ / R On 17-Mar-08			Currency Future	1	30,000	207.30	Client	Buy
11:52:51	\$ / R On 17-Mar-08			Currency Future	1	100,000	691.11	Client	Buy
13:22:47	\$ / R On 14-Dec-07			Currency Future	1	1,000	6.81	Client	Buy
13:32:48	\$ / R On 17-Mar-08			Currency Future	1	20,000	138.00	Client	Buy
14:13:38	\$ / R On 14-Dec-07			Currency Future	1	2,000	0.00	Client	Sell
14:13:38	\$ / R On 14-Dec-07			Currency Future	1	2,000	13.61	Client	Buy
14:13:38	\$ / R On 14-Dec-07			Currency Future	1	98,000	667.09	Client	Buy
14:13:49	\$ / R On 17-Mar-08			Currency Future	1	5,000	34.55	Client	Buy
14:13:49	\$ / R On 17-Mar-08			Currency Future	1	5,000	0.00	Client	Sell
14:22:26	\$ / R On 17-Mar-08			Currency Future	1	5,000	34.55	Client	Buy
Total for \$ / R Currency Future:					13	408,000	2,612.38		
09:59:45	£ / R On 13-Jun-08			Currency Future	1	12,000	174.48	Client	Buy
Total for £ / R Currency Future:					1	12,000	174.48		
08:34:21	R157 On 07-Feb-08			Bond Future	1	14,000,000	0.00	Client	Sell
08:34:21	R157 On 07-Feb-08			Bond Future	1	14,000,000	186,487.59	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
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Total for R157 Bond Future:					2	28,000,000	186,487.59		
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Grand Total for all Instruments:					16	28,420,000	189,274.45		
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