



Derivatives Matched Trades Report

Report for 01/11/2007

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:44:47	\$ / R On 17-Mar-08			Currency Future	1	40,000	0.00	Client	Sell
08:44:48	\$ / R On 17-Mar-08			Currency Future	1	40,000	265.44	Member	Buy
09:01:48	\$ / R On 14-Dec-07			Currency Future	1	1,000	6.58	Client	Buy
09:01:48	\$ / R On 14-Dec-07			Currency Future	1	1,000	0.00	Member	Sell
09:02:40	\$ / R On 17-Mar-08			Currency Future	1	50,000	0.00	Member	Sell
09:02:40	\$ / R On 17-Mar-08			Currency Future	1	50,000	333.95	Client	Buy
09:02:47	\$ / R On 17-Mar-08			Currency Future	1	1,000	6.68	Client	Buy
09:02:47	\$ / R On 17-Mar-08			Currency Future	1	1,000	0.00	Member	Sell
09:23:19	\$ / R On 14-Dec-07			Currency Future	1	2,000	13.16	Client	Buy
09:23:19	\$ / R On 14-Dec-07			Currency Future	1	2,000	0.00	Member	Sell
09:42:38	\$ / R On 14-Dec-07			Currency Future	1	10,000	0.00	Member	Sell
09:42:38	\$ / R On 14-Dec-07			Currency Future	1	10,000	65.78	Client	Buy
09:43:21	\$ / R On 14-Dec-07			Currency Future	1	20,000	0.00	Member	Sell
09:43:21	\$ / R On 14-Dec-07			Currency Future	1	20,000	131.56	Client	Buy
09:46:43	\$ / R On 17-Mar-08			Currency Future	1	20,000	133.63	Client	Buy
09:46:43	\$ / R On 17-Mar-08			Currency Future	1	20,000	0.00	Member	Sell
09:49:47	\$ / R On 14-Dec-07			Currency Future	1	20,000	0.00	Client	Sell
10:20:56	\$ / R On 14-Dec-07			Currency Future	1	2,000	13.17	Client	Buy
10:20:56	\$ / R On 14-Dec-07			Currency Future	1	2,000	0.00	Member	Sell
10:40:49	\$ / R On 14-Dec-07			Currency Future	1	5,000	0.00	Member	Sell
10:40:49	\$ / R On 14-Dec-07			Currency Future	1	5,000	33.04	Client	Buy
11:06:03	\$ / R On 14-Dec-07			Currency Future	1	1,000	0.00	Member	Sell
11:06:03	\$ / R On 14-Dec-07			Currency Future	1	1,000	6.61	Client	Buy
11:14:07	\$ / R On 14-Dec-07			Currency Future	1	1,000	0.00	Client	Sell
11:14:07	\$ / R On 14-Dec-07			Currency Future	1	1,000	6.61	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:15:29	\$ / R On 14-Dec-07			Currency Future	1	1,000	0.00	Member	Sell
11:15:29	\$ / R On 14-Dec-07			Currency Future	1	1,000	6.61	Client	Buy
11:16:44	\$ / R On 14-Dec-07			Currency Future	1	1,000	6.61	Client	Buy
11:16:44	\$ / R On 14-Dec-07			Currency Future	1	1,000	0.00	Member	Sell
11:21:00	\$ / R On 14-Dec-07			Currency Future	1	1,000	6.58	Member	Buy
11:21:00	\$ / R On 14-Dec-07			Currency Future	1	1,000	0.00	Member	Sell
12:56:43	\$ / R On 17-Mar-08			Currency Future	1	1,500,000	10,556.25	Member	Buy
12:56:43	\$ / R On 17-Mar-08			Currency Future	1	1,500,000	0.00	Client	Sell
12:57:36	\$ / R On 17-Mar-08			Currency Future	1	1,500,000	10,556.25	Client	Buy
12:57:36	\$ / R On 17-Mar-08			Currency Future	1	1,500,000	0.00	Member	Sell
15:43:52	\$ / R On 14-Dec-07			Currency Future	1	1,000	0.00	Member	Sell
15:43:52	\$ / R On 14-Dec-07			Currency Future	1	1,000	6.67	Client	Buy
15:55:18	\$ / R On 14-Dec-07			Currency Future	1	1,000	6.67	Client	Buy
15:55:18	\$ / R On 14-Dec-07			Currency Future	1	1,000	0.00	Member	Sell
16:02:39	\$ / R On 14-Dec-07			Currency Future	1	1,000	6.68	Client	Buy
16:02:39	\$ / R On 14-Dec-07			Currency Future	1	1,000	0.00	Client	Sell
16:21:31	\$ / R On 14-Dec-07			Currency Future	1	9,000	0.00	Client	Sell
16:21:31	\$ / R On 14-Dec-07			Currency Future	1	9,000	59.84	Member	Buy
16:25:59	\$ / R On 14-Dec-07			Currency Future	1	20,000	0.00	Member	Sell
16:25:59	\$ / R On 14-Dec-07			Currency Future	1	20,000	133.45	Client	Buy
16:49:25	\$ / R On 14-Dec-07			Currency Future	1	2,000	13.35	Client	Buy
16:49:25	\$ / R On 14-Dec-07			Currency Future	1	2,000	0.00	Member	Sell
16:49:40	\$ / R On 14-Dec-07			Currency Future	1	1,000	0.00	Member	Sell
16:49:40	\$ / R On 14-Dec-07			Currency Future	1	1,000	6.67	Client	Buy
16:49:53	\$ / R On 14-Dec-07			Currency Future	1	1,000	6.68	Client	Buy
16:49:53	\$ / R On 14-Dec-07			Currency Future	1	1,000	0.00	Member	Sell
Total for \$ / R Currency Future:					51	6,404,000	22,388.51		
00:00:00	R157 On 01-Nov-07			Bond Future	1	35,000,000	461,372.80		Buy
00:00:00	R157 On 01-Nov-07	8.50	Call	Option on Bond Future	1	75,000,000	0.00		Sell
00:00:00	R157 On 01-Nov-07	8.25	Call	Option on Bond Future	1	35,000,000	0.00		Sell
00:00:00	R157 On 01-Nov-07			Bond Future	1	75,000,000	976,044.08		Buy
00:00:00	R157 On 01-Nov-07	8.50	Call	Option on Bond Future	1	200,000	0.00	Client	Buy
00:00:00	R157 On 01-Nov-07			Bond Future	1	16,600,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
00:00:00	R157 On 01-Nov-07			Bond Future	1	400,000	0.00	Client	Sell
00:00:00	R157 On 01-Nov-07			Bond Future	1	200,000	0.00	Client	Sell
00:00:00	R157 On 01-Nov-07	8.25	Call	Option on Bond Future	1	17,800,000	0.00	Client	Buy
00:00:00	R157 On 01-Nov-07	8.25	Call	Option on Bond Future	1	400,000	0.00	Client	Buy
00:00:00	R157 On 01-Nov-07	8.25	Call	Option on Bond Future	1	16,600,000	0.00	Client	Buy
00:00:00	R157 On 01-Nov-07	8.50	Call	Option on Bond Future	1	1,600,000	0.00	Client	Buy
00:00:00	R157 On 01-Nov-07			Bond Future	1	17,800,000	0.00	Client	Sell
00:00:00	R157 On 01-Nov-07			Bond Future	1	1,600,000	0.00	Client	Sell
00:00:00	R157 On 01-Nov-07	8.50	Call	Option on Bond Future	1	13,200,000	0.00	Client	Buy
00:00:00	R157 On 01-Nov-07			Bond Future	1	13,200,000	0.00	Client	Sell
00:00:00	R157 On 01-Nov-07			Bond Future	1	60,000,000	0.00	Client	Sell
00:00:00	R157 On 01-Nov-07	8.50	Call	Option on Bond Future	1	60,000,000	0.00	Client	Buy
00:00:00	R157 On 01-Nov-07			Bond Future	1	200,000	0.00	Client	Sell
00:00:00	R157 On 01-Nov-07	8.25	Call	Option on Bond Future	1	200,000	0.00	Client	Buy
Total for R157 Bond Future:					20	440,000,000	1,437,416.88		
Grand Total for all Instruments:					71	446,404,000	1,459,805.38		