



Derivatives Matched Trades Report

Report for 27/08/2007

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:05:24	\$ / R On 17-Sep-07			Currency Future	1	50,000	360.13	Client	Buy
09:06:46	\$ / R On 17-Sep-07			Currency Future	1	50,000	0.00	Client	Sell
09:07:17	\$ / R On 14-Dec-07			Currency Future	1	50,000	364.93	Client	Buy
09:26:00	\$ / R On 14-Dec-07			Currency Future	1	145,000	1,061.75	Member	Buy
09:54:13	\$ / R On 17-Mar-08			Currency Future	1	10,000	0.00	Member	Sell
11:19:38	\$ / R On 14-Dec-07			Currency Future	1	145,000	0.00	Client	Sell
12:40:59	\$ / R On 14-Dec-07			Currency Future	1	20,000	0.00	Client	Sell
15:16:02	\$ / R On 17-Mar-08			Currency Future	1	10,000	74.22	Client	Buy
Total for \$ / R Currency Future:					8	480,000	1,861.01		
11:04:11	ALBI On 07-Feb-08			Index Future	1	100,000	0.00	Client	Sell
11:04:11	ALBI On 07-Feb-08			Index Future	1	100,000	0.00	Member	Buy
11:21:21	ALBI On 07-Feb-08			Index Future	1	100,000	0.00	Member	Sell
11:21:21	ALBI On 07-Feb-08			Index Future	1	100,000	0.00	Client	Buy
Total for ALBI Index Future:					4	400,000	0.00		
13:09:36	R153 On 01-Nov-07			Bond Future	1	11,000,000	0.00	Client	Sell
13:09:36	R153 On 01-Nov-07			Bond Future	1	11,000,000	12,301.62	Member	Buy
13:09:58	R153 On 01-Nov-07			Bond Future	1	5,000,000	5,591.65	Member	Buy
13:09:58	R153 On 01-Nov-07			Bond Future	1	5,000,000	0.00	Client	Sell
13:10:21	R153 On 01-Nov-07			Bond Future	1	8,000,000	0.00	Client	Sell
13:10:21	R153 On 01-Nov-07			Bond Future	1	8,000,000	8,946.64	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
13:11:06	R153 On 01-Nov-07			Bond Future	1	14,000,000	15,675.79	Member	Buy
13:11:06	R153 On 01-Nov-07			Bond Future	1	14,000,000	0.00	Client	Sell
13:11:19	R153 On 01-Nov-07			Bond Future	1	6,000,000	0.00	Client	Sell
13:11:19	R153 On 01-Nov-07			Bond Future	1	6,000,000	6,718.20	Member	Buy
13:11:33	R153 On 01-Nov-07			Bond Future	1	10,000,000	11,196.99	Member	Buy
13:11:33	R153 On 01-Nov-07			Bond Future	1	10,000,000	0.00	Client	Sell
Total for R153 Bond Future:					12	108,000,000	60,430.89		
Grand Total for all Instruments:					24	108,880,000	62,291.90		