



Derivatives Matched Trades Report

Report for 31/10/2007

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:47:23	\$ / R On 14-Dec-07			Currency Future	1	6,000	0.00	Client	Sell
11:47:23	\$ / R On 14-Dec-07			Currency Future	1	6,000	39.61	Client	Buy
14:31:57	\$ / R On 14-Dec-07			Currency Future	1	4,000	26.41	Client	Buy
14:31:57	\$ / R On 14-Dec-07			Currency Future	1	4,000	0.00	Client	Sell
14:32:57	\$ / R On 14-Dec-07			Currency Future	1	1,000	0.00	Client	Sell
14:32:57	\$ / R On 14-Dec-07			Currency Future	1	1,000	6.60	Client	Buy
14:41:19	\$ / R On 14-Dec-07			Currency Future	1	27,000	0.00	Client	Sell
14:53:30	\$ / R On 14-Dec-07			Currency Future	1	1,000	0.00	Client	Sell
14:53:30	\$ / R On 14-Dec-07			Currency Future	1	1,000	6.61	Client	Buy
15:01:12	\$ / R On 17-Mar-08			Currency Future	1	10,000	67.37	Client	Buy
15:01:12	\$ / R On 17-Mar-08			Currency Future	1	10,000	0.00	Member	Sell
15:09:32	\$ / R On 14-Dec-07			Currency Future	1	10,000	66.24	Client	Buy
15:09:32	\$ / R On 14-Dec-07			Currency Future	1	10,000	0.00	Client	Sell
15:10:52	\$ / R On 17-Mar-08			Currency Future	1	40,000	0.00	Member	Sell
15:10:52	\$ / R On 17-Mar-08			Currency Future	1	40,000	269.14	Client	Buy
15:11:35	\$ / R On 14-Dec-07			Currency Future	1	20,000	132.48	Client	Buy
15:11:35	\$ / R On 14-Dec-07			Currency Future	1	20,000	0.00	Client	Sell
15:25:12	\$ / R On 14-Dec-07			Currency Future	1	1,000	0.00	Member	Sell
15:25:12	\$ / R On 14-Dec-07			Currency Future	1	1,000	6.62	Client	Buy
15:33:57	\$ / R On 14-Dec-07			Currency Future	1	2,000	13.23	Client	Buy
15:34:37	\$ / R On 14-Dec-07			Currency Future	1	5,000	33.10	Client	Buy
15:40:30	\$ / R On 14-Dec-07			Currency Future	1	1,000	6.62	Client	Buy
15:40:30	\$ / R On 14-Dec-07			Currency Future	1	1,000	0.00	Member	Sell
16:09:57	\$ / R On 14-Dec-07			Currency Future	1	2,000	0.00	Client	Sell
16:09:57	\$ / R On 14-Dec-07			Currency Future	1	2,000	13.25	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:18:00	\$ / R On 17-Mar-08			Currency Future	1	700,000	4,707.36	Client	Buy
16:18:00	\$ / R On 17-Mar-08			Currency Future	1	700,000	0.00	Member	Sell
Total for \$ / R Currency Future:					27	1,626,000	5,394.64		
16:01:33	€ / R On 17-Mar-08			Currency Future	1	750,000	0.00	Member	Sell
16:40:30	€ / R On 17-Mar-08			Currency Future	1	750,000	7,292.25	Client	Buy
Total for € / R Currency Future:					2	1,500,000	7,292.25		
16:17:12	ALBI On 01-Nov-07			Index Future	1	1,660,000	0.00	Client	Sell
16:17:12	ALBI On 01-Nov-07			Index Future	1	1,660,000	0.00	Member	Buy
16:19:06	ALBI On 07-Feb-08			Index Future	1	5,080,000	0.00	Member	Sell
16:19:06	ALBI On 07-Feb-08			Index Future	1	5,080,000	0.00	Client	Buy
Total for ALBI Index Future:					4	13,480,000	0.00		
16:10:47	R153 On 01-Nov-07			Bond Future	1	31,000,000	0.00	Client	Sell
16:10:47	R153 On 01-Nov-07			Bond Future	1	31,000,000	348,812.53	Member	Buy
16:11:14	R153 On 07-Feb-08			Bond Future	1	35,000,000	0.00	Member	Sell
16:11:14	R153 On 07-Feb-08			Bond Future	1	35,000,000	404,023.97	Client	Buy
Total for R153 Bond Future:					4	132,000,000	752,836.50		
08:19:04	R157 On 01-Nov-07			Bond Future	1	26,000,000	0.00	Client	Sell
08:19:04	R157 On 01-Nov-07			Bond Future	1	26,000,000	345,091.14	Client	Buy
16:12:29	R157 On 01-Nov-07			Bond Future	1	16,000,000	0.00	Client	Sell
16:12:29	R157 On 01-Nov-07			Bond Future	1	16,000,000	212,013.57	Member	Buy
16:12:55	R157 On 07-Feb-08			Bond Future	1	17,000,000	0.00	Member	Sell
16:12:55	R157 On 07-Feb-08			Bond Future	1	17,000,000	231,099.29	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
Total for R157 Bond Future:					6	118,000,000	788,204.00		
16:04:12	R201 On 01-Nov-07			Bond Future	1	91,000,000	0.00		Sell
16:04:12	R201 On 01-Nov-07			Bond Future	1	91,000,000	968,993.48	Member	Buy
16:04:48	R201 On 07-Feb-08			Bond Future	1	91,000,000	955,255.85		Buy
16:04:48	R201 On 07-Feb-08			Bond Future	1	91,000,000	0.00	Member	Sell
Total for R201 Bond Future:					4	364,000,000	1,924,249.33		
Grand Total for all Instruments:					47	630,606,000	3,477,976.71		