



Derivatives Matched Trades Report

Report for 27/11/2007

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:57:23	\$ / R On 14-Dec-07			Currency Future	1	7,000	0.00	Client	Sell
09:02:15	\$ / R On 14-Dec-07			Currency Future	1	10,000	0.00	Client	Sell
09:02:15	\$ / R On 14-Dec-07			Currency Future	1	20,000	0.00	Client	Sell
09:02:34	\$ / R On 14-Dec-07			Currency Future	1	30,000	0.00	Client	Sell
09:02:39	\$ / R On 14-Dec-07			Currency Future	1	30,000	210.38	Member	Buy
09:05:06	\$ / R On 17-Mar-08			Currency Future	1	10,000	71.70	Client	Buy
09:17:24	\$ / R On 14-Dec-07			Currency Future	1	2,000	0.00	Client	Sell
09:17:24	\$ / R On 14-Dec-07			Currency Future	1	2,000	14.03	Client	Buy
09:33:28	\$ / R On 14-Dec-07			Currency Future	1	250,000	0.00	Client	Sell
09:45:07	\$ / R On 14-Dec-07			Currency Future	1	10,000	70.00	Client	Buy
09:45:07	\$ / R On 14-Dec-07			Currency Future	1	10,000	0.00	Client	Sell
09:46:53	\$ / R On 14-Dec-07			Currency Future	1	50,000	350.50	Client	Buy
09:48:19	\$ / R On 14-Dec-07			Currency Future	1	250,000	1,746.25	Member	Buy
09:48:56	\$ / R On 14-Dec-07			Currency Future	1	2,000	14.02	Client	Buy
09:53:26	\$ / R On 17-Mar-08			Currency Future	1	500,000	0.00	Member	Sell
09:57:11	\$ / R On 17-Mar-08			Currency Future	1	500,000	3,580.90	Client	Buy
10:10:39	\$ / R On 14-Dec-07			Currency Future	1	3,000	0.00	Client	Sell
10:18:42	\$ / R On 14-Dec-07			Currency Future	1	10,000	70.25	Client	Buy
10:18:42	\$ / R On 14-Dec-07			Currency Future	1	14,000	98.59	Client	Buy
10:18:42	\$ / R On 14-Dec-07			Currency Future	1	10,000	0.00	Client	Sell
10:23:01	\$ / R On 14-Dec-07			Currency Future	1	2,000	0.00	Client	Sell
10:23:41	\$ / R On 17-Mar-08			Currency Future	1	10,000	71.60	Client	Buy
10:40:42	\$ / R On 14-Dec-07			Currency Future	1	4,000	0.00	Client	Sell
10:40:42	\$ / R On 14-Dec-07			Currency Future	1	4,000	28.17	Client	Buy
10:43:08	\$ / R On 14-Dec-07			Currency Future	1	11,000	77.52	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
12:28:26	\$ / R On 17-Mar-08			Currency Future	1	100,000	0.00	Client	Sell
14:43:02	\$ / R On 14-Dec-07			Currency Future	1	10,000	0.00	Client	Sell
14:44:02	\$ / R On 17-Mar-08			Currency Future	1	62,000	0.00	Client	Sell
14:44:54	\$ / R On 13-Jun-08			Currency Future	1	60,000	0.00	Client	Sell
14:59:40	\$ / R On 17-Mar-08			Currency Future	1	10,000	0.00	Member	Sell
15:09:52	\$ / R On 17-Mar-08			Currency Future	1	10,000	72.01	Client	Buy
15:11:48	\$ / R On 14-Dec-07			Currency Future	1	10,000	0.00	Client	Sell
15:11:48	\$ / R On 14-Dec-07			Currency Future	1	10,000	70.00	Member	Buy
15:15:29	\$ / R On 13-Jun-08			Currency Future	1	10,000	73.12	Client	Buy
15:47:46	\$ / R On 14-Dec-07			Currency Future	1	50,000	352.26	Member	Buy
15:47:55	\$ / R On 14-Dec-07			Currency Future	1	50,000	0.00	Client	Sell
16:04:02	\$ / R On 14-Dec-07			Currency Future	1	10,000	0.00	Client	Sell
16:13:10	\$ / R On 14-Dec-07			Currency Future	1	4,000	0.00	Client	Sell
Total for \$ / R Currency Future:					38	2,147,000	6,971.29		
08:55:50	€ / R On 13-Jun-08			Currency Future	1	18,000	194.45	Client	Buy
10:24:58	€ / R On 17-Mar-08			Currency Future	1	1,000	0.00	Client	Sell
Total for € / R Currency Future:					2	19,000	194.45		
11:01:43	R157 On 07-Feb-08			Bond Future	1	14,000,000	0.00	Client	Sell
11:01:43	R157 On 07-Feb-08			Bond Future	1	14,000,000	187,389.22	Member	Buy
11:02:35	R157 On 07-Feb-08			Bond Future	1	1,000,000	13,384.94	Member	Buy
11:02:35	R157 On 07-Feb-08			Bond Future	1	1,000,000	0.00	Client	Sell
16:32:15	R157 On 07-Feb-08			Bond Future	1	2,000,000	0.00	Member	Sell
16:32:15	R157 On 07-Feb-08			Bond Future	1	2,000,000	26,747.71	Client	Buy
Total for R157 Bond Future:					6	34,000,000	227,521.87		
Grand Total for all Instruments:					46	36,166,000	234,687.61		