



Derivatives Matched Trades Report

Report for 03/10/2007

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:42:09	\$ / R On 17-Mar-08			Currency Future	1	2,000	0.00	Member	Sell
10:28:13	\$ / R On 14-Dec-07			Currency Future	1	5,000	34.81	Member	Buy
11:27:26	\$ / R On 14-Dec-07			Currency Future	1	100,000	711.93	Client	Buy
11:27:26	\$ / R On 14-Dec-07			Currency Future	1	100,000	0.00	Member	Sell
12:57:28	\$ / R On 17-Mar-08			Currency Future	1	2,000,000	0.00	Member	Sell
12:57:28	\$ / R On 17-Mar-08			Currency Future	1	2,000,000	14,217.00	Client	Buy
14:52:43	\$ / R On 17-Mar-08			Currency Future	1	100,000	708.30	Client	Buy
14:52:43	\$ / R On 17-Mar-08			Currency Future	1	100,000	0.00	Member	Sell
14:53:40	\$ / R On 17-Mar-08			Currency Future	1	400,000	2,833.20	Client	Buy
17:26:10	\$ / R On 17-Mar-08			Currency Future	1	2,000	14.20	Client	Buy
Total for \$ / R Currency Future:					10	4,809,000	18,519.44		
11:21:24	€ / R On 14-Dec-07			Currency Future	1	100,000	0.00	Member	Sell
11:21:24	€ / R On 14-Dec-07			Currency Future	1	100,000	711.93	Client	Buy
11:26:29	€ / R On 14-Dec-07			Currency Future	1	100,000	0.00	Client	Sell
11:26:29	€ / R On 14-Dec-07			Currency Future	1	100,000	711.93	Member	Buy
Total for € / R Currency Future:					4	400,000	1,423.86		
16:10:33	ALBI On 01-Nov-07			Index Future	1	1,660,000	0.00	Client	Buy
16:10:33	ALBI On 01-Nov-07			Index Future	1	1,660,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
Total for ALBI Index Future:					2	3,320,000	0.00		
16:58:42	R153 On 01-Nov-07			Bond Future	1	100,000,000	1,125,019.40	Member	Buy
17:00:33	R153 On 01-Nov-07			Bond Future	1	131,000,000	1,473,639.04	Member	Buy
17:12:16	R153 On 01-Nov-07			Bond Future	1	131,000,000	0.00	Member	Sell
17:16:04	R153 On 01-Nov-07			Bond Future	1	100,000,000	0.00	Member	Sell
Total for R153 Bond Future:					4	462,000,000	2,598,658.44		
16:35:51	R157 On 07-Feb-08			Bond Future	1	2,000,000	27,063.19	Member	Buy
16:35:51	R157 On 07-Feb-08			Bond Future	1	2,000,000	0.00	Client	Sell
Total for R157 Bond Future:					2	4,000,000	27,063.19		
Grand Total for all Instruments:					22	474,529,000	2,645,664.93		