



Derivatives Matched Trades Report

Report for 29/10/2007

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:00:24	\$ / R On 17-Mar-08			Currency Future	1	50,000	0.00	Member	Sell
09:00:24	\$ / R On 17-Mar-08			Currency Future	1	50,000	331.53	Client	Buy
09:00:31	\$ / R On 14-Dec-07			Currency Future	1	8,000	0.00	Client	Sell
09:08:58	\$ / R On 17-Mar-08			Currency Future	1	40,000	0.00	Client	Sell
09:18:49	\$ / R On 13-Jun-08			Currency Future	1	65,000	438.69	Client	Buy
09:18:49	\$ / R On 13-Jun-08			Currency Future	1	65,000	0.00	Member	Sell
09:22:28	\$ / R On 14-Dec-07			Currency Future	1	5,000	0.00	Client	Sell
09:44:41	\$ / R On 14-Dec-07			Currency Future	1	10,000	0.00	Client	Sell
09:44:41	\$ / R On 14-Dec-07			Currency Future	1	10,000	65.20	Client	Buy
09:49:10	\$ / R On 14-Dec-07			Currency Future	1	80,000	0.00	Member	Sell
09:53:29	\$ / R On 14-Dec-07			Currency Future	1	1,000	6.52	Member	Buy
09:53:29	\$ / R On 14-Dec-07			Currency Future	1	1,000	0.00	Client	Sell
10:05:49	\$ / R On 17-Mar-08			Currency Future	1	10,000	0.00	Member	Sell
10:05:49	\$ / R On 17-Mar-08			Currency Future	1	10,000	66.50	Client	Buy
10:13:51	\$ / R On 14-Dec-07			Currency Future	1	80,000	524.04	Member	Buy
10:14:57	\$ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Member	Sell
10:35:35	\$ / R On 14-Dec-07			Currency Future	1	185,000	0.00	Client	Sell
10:35:35	\$ / R On 14-Dec-07			Currency Future	1	185,000	1,202.04	Member	Buy
11:31:40	\$ / R On 14-Dec-07			Currency Future	1	2,000	0.00	Client	Sell
11:31:40	\$ / R On 14-Dec-07			Currency Future	1	2,000	13.05	Member	Buy
11:36:00	\$ / R On 14-Dec-07			Currency Future	1	10,000	0.00	Member	Sell
11:36:00	\$ / R On 14-Dec-07			Currency Future	1	10,000	65.40	Client	Buy
11:40:06	\$ / R On 14-Dec-07			Currency Future	1	1,000,000	0.00	Member	Sell
11:40:06	\$ / R On 14-Dec-07			Currency Future	1	1,000,000	6,549.50	Member	Buy
11:40:07	\$ / R On 14-Dec-07			Currency Future	1	3,000	19.65	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:40:07	\$ / R On 17-Mar-08			Currency Future	1	1,000	6.65	Member	Buy
11:40:07	\$ / R On 17-Mar-08			Currency Future	1	1,000	0.00	Client	Sell
12:08:10	\$ / R On 14-Dec-07			Currency Future	1	1,000	0.00	Client	Sell
12:19:10	\$ / R On 13-Jun-08			Currency Future	1	20,000	135.65	Client	Buy
12:19:10	\$ / R On 13-Jun-08			Currency Future	1	20,000	0.00	Member	Sell
12:21:57	\$ / R On 13-Jun-08			Currency Future	1	20,000	0.00	Member	Sell
12:21:57	\$ / R On 13-Jun-08			Currency Future	1	20,000	135.63	Client	Buy
12:45:52	\$ / R On 14-Dec-07			Currency Future	1	1,000	0.00	Client	Sell
12:45:52	\$ / R On 14-Dec-07			Currency Future	1	1,000	6.56	Member	Buy
13:04:20	\$ / R On 17-Mar-08			Currency Future	1	40,000	0.00	Member	Sell
13:04:22	\$ / R On 17-Mar-08			Currency Future	1	40,000	267.59	Client	Buy
13:43:27	\$ / R On 14-Dec-07			Currency Future	1	1,000	0.00	Client	Sell
13:43:46	\$ / R On 14-Dec-07			Currency Future	1	10,000	0.00	Client	Sell
13:46:38	\$ / R On 14-Dec-07			Currency Future	1	3,000	0.00	Client	Sell
14:08:00	\$ / R On 14-Dec-07			Currency Future	1	2,000	0.00	Client	Sell
14:08:00	\$ / R On 14-Dec-07			Currency Future	1	2,000	13.18	Client	Buy
14:08:57	\$ / R On 14-Dec-07			Currency Future	1	2,000	0.00	Client	Sell
14:08:57	\$ / R On 14-Dec-07			Currency Future	1	2,000	13.18	Client	Buy
14:08:57	\$ / R On 14-Dec-07			Currency Future	1	8,000	0.00	Client	Sell
14:08:57	\$ / R On 14-Dec-07			Currency Future	1	8,000	52.60	Member	Buy
14:26:08	\$ / R On 14-Dec-07			Currency Future	1	1,000	0.00	Member	Sell
14:26:08	\$ / R On 14-Dec-07			Currency Future	1	1,000	6.60	Client	Buy
16:03:54	\$ / R On 14-Dec-07			Currency Future	1	1,000	0.00	Client	Sell
16:03:54	\$ / R On 14-Dec-07			Currency Future	1	1,000	6.59	Client	Buy
16:18:48	\$ / R On 13-Jun-08			Currency Future	1	10,000	67.55	Client	Buy
16:19:33	\$ / R On 13-Jun-08			Currency Future	1	100,000	679.93	Client	Buy
16:19:33	\$ / R On 13-Jun-08			Currency Future	1	100,000	0.00	Client	Sell
16:25:36	\$ / R On 14-Dec-07			Currency Future	1	3,000	0.00	Client	Sell
16:25:36	\$ / R On 14-Dec-07			Currency Future	1	3,000	19.76	Client	Buy
16:41:59	\$ / R On 14-Dec-07			Currency Future	1	1,000	0.00	Client	Sell
16:41:59	\$ / R On 14-Dec-07			Currency Future	1	1,000	6.59	Client	Buy
Total for \$ / R Currency Future:					56	3,317,000	10,700.15		
16:40:08	R153 On 07-Feb-08			Bond Future	1	15,000,000	173,570.42	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:40:08	R153 On 07-Feb-08			Bond Future	1	15,000,000	0.00	Client	Sell
16:40:30	R153 On 07-Feb-08			Bond Future	1	7,000,000	0.00	Client	Sell
16:40:30	R153 On 07-Feb-08			Bond Future	1	7,000,000	80,999.53	Member	Buy
16:41:06	R153 On 07-Feb-08			Bond Future	1	11,000,000	127,284.97	Member	Buy
16:41:06	R153 On 07-Feb-08			Bond Future	1	11,000,000	0.00	Client	Sell
Total for R153 Bond Future:					6	66,000,000	381,854.91		
Grand Total for all Instruments:					62	69,317,000	392,555.06		