



Derivatives Matched Trades Report

Report for 01/02/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:17:21	\$ / R On 17-Mar-08			Currency Future	1	50,000	0.00	Client	Sell
09:17:21	\$ / R On 17-Mar-08			Currency Future	1	50,000	0.00	Client	Sell
09:24:58	\$ / R On 17-Mar-08			Currency Future	1	20,000	0.00	Client	Sell
09:35:37	\$ / R On 13-Jun-08			Currency Future	1	100,000	776.08	Member	Buy
09:40:02	\$ / R On 13-Jun-08			Currency Future	1	100,000	0.00	Client	Sell
09:48:29	\$ / R On 15-Sep-08			Currency Future	1	20,000	0.00	Member	Sell
09:55:00	\$ / R On 13-Jun-08			Currency Future	1	300,000	2,304.60	Member	Buy
09:56:15	\$ / R On 17-Mar-08			Currency Future	1	1,000	7.55	Client	Buy
09:56:15	\$ / R On 17-Mar-08			Currency Future	1	2,000	15.10	Client	Buy
09:56:15	\$ / R On 17-Mar-08			Currency Future	1	1,000	0.00	Client	Sell
09:56:15	\$ / R On 17-Mar-08			Currency Future	1	2,000	0.00	Client	Sell
10:16:56	\$ / R On 17-Mar-08			Currency Future	1	5,000	37.68	Client	Buy
10:17:04	\$ / R On 17-Mar-08			Currency Future	1	5,000	37.66	Client	Buy
10:24:26	\$ / R On 17-Mar-08			Currency Future	1	40,000	0.00	Client	Sell
10:39:58	\$ / R On 17-Mar-08			Currency Future	1	50,000	375.00	Client	Buy
10:39:58	\$ / R On 17-Mar-08			Currency Future	1	50,000	0.00	Client	Sell
11:15:55	\$ / R On 15-Sep-08			Currency Future	1	13,000	101.92	Client	Buy
11:29:31	\$ / R On 15-Sep-08			Currency Future	1	20,000	159.12	Client	Buy
11:34:53	\$ / R On 17-Mar-08			Currency Future	1	5,000	0.00	Client	Sell
11:34:53	\$ / R On 17-Mar-08			Currency Future	1	5,000	37.50	Client	Buy
11:49:26	\$ / R On 17-Mar-08			Currency Future	1	10,000	74.61	Client	Buy
11:49:26	\$ / R On 17-Mar-08			Currency Future	1	10,000	0.00	Client	Sell
11:49:58	\$ / R On 17-Mar-08			Currency Future	1	4,000	0.00	Client	Sell
11:49:58	\$ / R On 17-Mar-08			Currency Future	1	4,000	29.84	Client	Buy
12:09:39	\$ / R On 15-Sep-08			Currency Future	1	1,000	7.80	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
12:27:29	\$ / R On 17-Mar-08			Currency Future	1	1,000	0.00	Client	Sell
12:27:29	\$ / R On 17-Mar-08			Currency Future	1	1,000	7.46	Client	Buy
12:37:14	\$ / R On 17-Mar-08			Currency Future	1	10,000	74.91	Client	Buy
12:39:36	\$ / R On 15-Sep-08			Currency Future	1	300,000	2,344.20	Client	Buy
13:35:13	\$ / R On 13-Jun-08			Currency Future	1	300,000	0.00	Client	Sell
13:51:34	\$ / R On 17-Mar-08			Currency Future	1	4,000	29.85	Client	Buy
13:51:46	\$ / R On 17-Mar-08			Currency Future	1	3,000	22.38	Client	Buy
14:06:35	\$ / R On 17-Mar-08			Currency Future	1	10,000	0.00	Client	Sell
14:18:02	\$ / R On 17-Mar-08			Currency Future	1	130,000	0.00	Member	Sell
14:23:54	\$ / R On 17-Mar-08			Currency Future	1	130,000	970.49	Client	Buy
14:41:39	\$ / R On 17-Mar-08			Currency Future	1	1,000,000	7,293.50	Client	Buy
14:41:39	\$ / R On 17-Mar-08			Currency Future	1	1,000,000	0.00	Client	Sell
14:42:29	\$ / R On 17-Mar-08			Currency Future	1	1,000,000	0.00	Client	Sell
14:42:29	\$ / R On 17-Mar-08			Currency Future	1	1,000,000	7,431.00	Client	Buy
Total for \$ / R Currency Future:					39	5,757,000	22,138.24		
09:22:56	£ / R On 13-Jun-08			Currency Future	1	65,000	0.00	Member	Sell
09:24:35	£ / R On 13-Jun-08			Currency Future	1	65,000	989.07	Client	Buy
09:36:29	£ / R On 15-Sep-08			Currency Future	1	20,000	0.00	Member	Sell
11:15:12	£ / R On 15-Sep-08			Currency Future	1	7,000	107.66	Client	Buy
11:30:06	£ / R On 15-Sep-08			Currency Future	1	20,000	311.63	Client	Buy
Total for £ / R Currency Future:					5	177,000	1,408.36		
09:23:20	€ / R On 13-Jun-08			Currency Future	1	90,000	0.00	Member	Sell
09:25:02	€ / R On 13-Jun-08			Currency Future	1	90,000	1,026.63	Client	Buy
11:15:39	€ / R On 15-Sep-08			Currency Future	1	9,000	104.04	Client	Buy
Total for € / R Currency Future:					3	189,000	1,130.67		
11:59:52	R206 On 06-Nov-08			Bond Future	1	61,000,000	603,916.84	Member	Buy
12:54:54	R206 On 06-Nov-08			Bond Future	1	61,000,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
Total for R206 Bond Future:					2	122,000,000	603,916.84		
15:21:54	R209 On 06-Nov-08			Bond Future	1	26,000,000	214,420.18	Client	Buy
15:21:54	R209 On 06-Nov-08			Bond Future	1	26,000,000	0.00	Member	Sell
Total for R209 Bond Future:					2	52,000,000	214,420.18		
Grand Total for all Instruments:					51	180,123,000	843,014.29		