



Derivatives Matched Trades Report

Report for 05/02/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:19:36	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	7,903.00	Client	Buy
09:20:35	\$ / R On 17-Mar-08			Currency Future	1	25,000	189.85	Client	Buy
09:30:25	\$ / R On 17-Mar-08			Currency Future	1	10,000	75.88	Client	Buy
09:34:37	\$ / R On 17-Mar-08			Currency Future	1	1,000	7.59	Client	Buy
09:58:16	\$ / R On 17-Mar-08			Currency Future	1	20,000	151.40	Client	Buy
09:58:39	\$ / R On 17-Mar-08			Currency Future	1	20,000	151.54	Client	Buy
09:58:39	\$ / R On 17-Mar-08			Currency Future	1	20,000	0.00	Client	Sell
10:01:04	\$ / R On 17-Mar-08			Currency Future	1	60,000	454.20	Client	Buy
10:03:01	\$ / R On 17-Mar-08			Currency Future	1	130,000	978.82	Member	Buy
10:25:54	\$ / R On 17-Mar-08			Currency Future	1	20,000	151.00	Client	Buy
10:27:37	\$ / R On 17-Mar-08			Currency Future	1	130,000	0.00	Client	Sell
10:43:34	\$ / R On 15-Sep-08			Currency Future	1	18,000	141.71	Client	Buy
11:03:38	\$ / R On 17-Mar-08			Currency Future	1	20,000	151.40	Client	Buy
11:39:33	\$ / R On 15-Sep-08			Currency Future	1	20,000	158.20	Client	Buy
14:51:00	\$ / R On 17-Mar-08			Currency Future	1	1,000	7.55	Client	Buy
15:13:06	\$ / R On 17-Mar-08			Currency Future	1	1,000	0.00	Client	Sell
15:13:06	\$ / R On 17-Mar-08			Currency Future	1	1,000	7.54	Client	Buy
15:23:47	\$ / R On 17-Mar-08			Currency Future	1	50,000	378.00	Client	Buy
15:58:27	\$ / R On 13-Jun-08			Currency Future	1	50,000	385.39	Member	Buy
16:02:12	\$ / R On 17-Mar-08			Currency Future	1	10,000	0.00	Client	Sell
16:05:20	\$ / R On 17-Mar-08			Currency Future	1	25,000	0.00	Client	Sell
16:05:20	\$ / R On 17-Mar-08			Currency Future	1	10,000	0.00	Client	Sell
16:05:20	\$ / R On 17-Mar-08			Currency Future	1	10,000	76.00	Client	Buy
16:05:20	\$ / R On 17-Mar-08			Currency Future	1	25,000	190.00	Client	Buy
16:10:16	\$ / R On 17-Mar-08			Currency Future	1	20,000	152.28	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:14:27	\$ / R On 13-Jun-08			Currency Future	1	50,000	0.00	Client	Sell
Total for \$ / R Currency Future:					26	1,747,000	11,711.34		
09:18:33	£ / R On 13-Jun-08			Currency Future	1	50,000	0.00	Member	Sell
09:22:13	£ / R On 13-Jun-08			Currency Future	1	50,000	756.13	Client	Buy
Total for £ / R Currency Future:					2	100,000	756.13		
09:17:58	€ / R On 13-Jun-08			Currency Future	1	100,000	0.00	Member	Sell
09:18:49	€ / R On 15-Sep-08			Currency Future	1	700,000	8,127.00	Client	Buy
09:21:54	€ / R On 13-Jun-08			Currency Future	1	100,000	1,139.20	Client	Buy
13:49:10	€ / R On 15-Sep-08			Currency Future	1	10,000	115.50	Client	Buy
Total for € / R Currency Future:					4	910,000	9,381.70		
09:44:02	R153 On 07-Feb-08			Bond Future	1	590,200,000	0.00		Sell
09:44:02	R153 On 07-Feb-08			Bond Future	1	590,200,000	6,736,809.57	Member	Buy
09:44:40	R153 On 02-May-08			Bond Future	1	590,200,000	0.00	Member	Sell
09:44:40	R153 On 02-May-08			Bond Future	1	590,200,000	6,508,534.97		Buy
15:16:46	R153 On 07-Feb-08			Bond Future	1	35,000,000	399,325.85		Buy
15:16:46	R153 On 07-Feb-08			Bond Future	1	35,000,000	0.00	Client	Sell
15:17:32	R153 On 02-May-08			Bond Future	1	35,100,000	386,762.16	Client	Buy
15:17:32	R153 On 02-May-08			Bond Future	1	35,100,000	0.00		Sell
15:46:34	R153 On 07-Feb-08			Bond Future	1	40,900,000	0.00		Sell
15:46:34	R153 On 07-Feb-08			Bond Future	1	40,900,000	466,640.78	Client	Buy
15:47:02	R153 On 02-May-08			Bond Future	1	41,000,000	0.00	Client	Sell
15:47:02	R153 On 02-May-08			Bond Future	1	41,000,000	451,773.47		Buy
15:48:56	R153 On 07-Feb-08			Bond Future	1	67,500,000	0.00	Member	Sell
15:48:56	R153 On 07-Feb-08			Bond Future	1	67,500,000	770,128.43	Client	Buy
15:49:23	R153 On 02-May-08			Bond Future	1	67,800,000	0.00	Client	Sell
15:49:23	R153 On 02-May-08			Bond Future	1	67,800,000	747,079.05	Member	Buy
15:50:20	R153 On 07-Feb-08			Bond Future	1	102,100,000	0.00	Member	Sell
15:50:20	R153 On 07-Feb-08			Bond Future	1	102,100,000	1,164,890.55	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:50:36	R153 On 02-May-08			Bond Future	1	102,500,000	0.00	Client	Sell
15:50:36	R153 On 02-May-08			Bond Future	1	102,500,000	1,129,433.66	Member	Buy
Total for R153 Bond Future:					20	3,344,600,000	18,761,378.48		
09:45:17	R157 On 07-Feb-08			Bond Future	1	876,100,000	0.00	Member	Sell
09:45:17	R157 On 07-Feb-08			Bond Future	1	876,100,000	11,549,439.69		Buy
09:46:05	R157 On 02-May-08			Bond Future	1	876,100,000	0.00		Sell
09:46:05	R157 On 02-May-08			Bond Future	1	876,100,000	11,222,090.18	Member	Buy
15:20:40	R157 On 07-Feb-08			Bond Future	1	8,000,000	105,360.11		Buy
15:20:40	R157 On 07-Feb-08			Bond Future	1	8,000,000	0.00	Client	Sell
15:22:38	R157 On 02-May-08			Bond Future	1	7,900,000	101,024.28	Client	Buy
15:22:38	R157 On 02-May-08			Bond Future	1	7,900,000	0.00		Sell
15:47:25	R157 On 07-Feb-08			Bond Future	1	10,700,000	0.00		Sell
15:47:25	R157 On 07-Feb-08			Bond Future	1	10,700,000	140,919.15	Client	Buy
15:47:43	R157 On 02-May-08			Bond Future	1	10,600,000	0.00	Client	Sell
15:47:43	R157 On 02-May-08			Bond Future	1	10,600,000	135,551.57		Buy
15:49:41	R157 On 07-Feb-08			Bond Future	1	21,300,000	0.00	Member	Sell
15:49:41	R157 On 07-Feb-08			Bond Future	1	21,300,000	280,521.30	Client	Buy
15:49:57	R157 On 02-May-08			Bond Future	1	21,100,000	0.00	Client	Sell
15:49:57	R157 On 02-May-08			Bond Future	1	21,100,000	269,824.35	Member	Buy
15:50:53	R157 On 07-Feb-08			Bond Future	1	24,600,000	0.00	Member	Sell
15:50:53	R157 On 07-Feb-08			Bond Future	1	24,600,000	323,982.34	Client	Buy
15:51:06	R157 On 02-May-08			Bond Future	1	24,400,000	0.00	Client	Sell
15:51:06	R157 On 02-May-08			Bond Future	1	24,400,000	312,024.37	Member	Buy
16:30:50	R157 On 02-May-08			Bond Future	1	28,000,000	0.00	Client	Sell
16:30:50	R157 On 02-May-08			Bond Future	1	28,000,000	358,603.45	Member	Buy
Total for R157 Bond Future:					22	3,817,600,000	24,799,340.80		
09:46:37	R204 On 07-Feb-08			Bond Future	1	326,500,000	3,170,883.44	Member	Buy
09:46:37	R204 On 07-Feb-08			Bond Future	1	326,500,000	0.00		Sell
09:47:30	R204 On 02-May-08			Bond Future	1	326,500,000	3,250,022.14		Buy
09:47:30	R204 On 02-May-08			Bond Future	1	326,500,000	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 R204 Bond Future:					4	1,306,000,000	6,420,905.58		
10:36:57	R209 On 07-Feb-08			Bond Future	1	641,000,000	0.00	Member	Sell
10:36:57	R209 On 07-Feb-08			Bond Future	1	641,000,000	5,158,341.74		Buy
10:37:40	R209 On 02-May-08			Bond Future	1	641,000,000	0.00		Sell
10:37:40	R209 On 02-May-08			Bond Future	1	641,000,000	5,086,317.05	Member	Buy
Total for R209 Bond Future:					4	2,564,000,000	10,244,658.79		
Grand Total for all Instruments:					82	11,034,957,000	60,248,132.81		