



# Derivatives Matched Trades Report

Report for 07/02/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:55:56	\$ / R On 17-Mar-08			Currency Future	1	40,000	311.18	Client	Buy
08:55:56	\$ / R On 17-Mar-08			Currency Future	1	40,000	0.00	Member	Sell
09:08:08	\$ / R On 17-Mar-08			Currency Future	1	5,000	0.00	Client	Sell
09:19:41	\$ / R On 13-Jun-08			Currency Future	1	10,000	79.77	Client	Buy
09:21:50	\$ / R On 13-Jun-08			Currency Future	1	5,000	39.86	Client	Buy
09:25:00	\$ / R On 15-Sep-08			Currency Future	1	250,000	0.00	Member	Sell
09:25:45	\$ / R On 17-Mar-08			Currency Future	1	10,000	77.91	Client	Buy
09:26:42	\$ / R On 15-Sep-08			Currency Future	1	250,000	2,035.63	Client	Buy
09:29:41	\$ / R On 13-Jun-08			Currency Future	1	5,000	39.73	Client	Buy
09:32:27	\$ / R On 17-Mar-08			Currency Future	1	50,000	386.64	Member	Buy
09:33:53	\$ / R On 17-Mar-08			Currency Future	1	50,000	0.00	Client	Sell
09:42:42	\$ / R On 17-Mar-08			Currency Future	1	5,000	38.82	Client	Buy
09:59:07	\$ / R On 17-Mar-08			Currency Future	1	2,000	15.46	Client	Buy
09:59:07	\$ / R On 17-Mar-08			Currency Future	1	10,000	77.30	Client	Buy
09:59:07	\$ / R On 17-Mar-08			Currency Future	1	10,000	0.00	Client	Sell
09:59:07	\$ / R On 17-Mar-08			Currency Future	1	2,000	0.00	Client	Sell
10:00:31	\$ / R On 17-Mar-08			Currency Future	1	50,000	386.50	Member	Buy
10:01:24	\$ / R On 13-Jun-08			Currency Future	1	12,000	0.00	Client	Sell
10:04:22	\$ / R On 17-Mar-08			Currency Future	1	50,000	0.00	Client	Sell
10:12:21	\$ / R On 13-Jun-08			Currency Future	1	50,000	394.91	Member	Buy
10:15:28	\$ / R On 13-Jun-08			Currency Future	1	50,000	0.00	Client	Sell
10:33:07	\$ / R On 15-Sep-08			Currency Future	1	65,000	525.33	Client	Buy
10:34:09	\$ / R On 13-Jun-08			Currency Future	1	30,000	235.97	Member	Buy
10:39:52	\$ / R On 13-Jun-08			Currency Future	1	30,000	0.00	Client	Sell
11:04:59	\$ / R On 17-Mar-08			Currency Future	1	3,000	23.30	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:19:40	\$ / R On 17-Mar-08			Currency Future	1	5,000	0.00	Client	Sell
11:19:40	\$ / R On 17-Mar-08			Currency Future	1	5,000	38.62	Member	Buy
11:24:53	\$ / R On 17-Mar-08			Currency Future	1	20,000	151.40	Member	Buy
11:24:53	\$ / R On 17-Mar-08			Currency Future	1	20,000	0.00	Client	Sell
11:25:35	\$ / R On 17-Mar-08			Currency Future	1	20,000	151.40	Member	Buy
11:25:35	\$ / R On 17-Mar-08			Currency Future	1	20,000	0.00	Client	Sell
11:43:28	\$ / R On 17-Mar-08			Currency Future	1	5,000	0.00	Client	Sell
11:43:28	\$ / R On 17-Mar-08			Currency Future	1	5,000	38.67	Member	Buy
12:19:42	\$ / R On 17-Mar-08			Currency Future	1	3,000	0.00	Client	Sell
12:19:42	\$ / R On 17-Mar-08			Currency Future	1	3,000	23.31	Member	Buy
12:21:25	\$ / R On 17-Mar-08			Currency Future	1	10,000	0.00	Client	Sell
12:23:21	\$ / R On 17-Mar-08			Currency Future	1	20,000	156.00	Client	Buy
12:23:21	\$ / R On 17-Mar-08			Currency Future	1	20,000	0.00	Client	Sell
12:27:20	\$ / R On 17-Mar-08			Currency Future	1	30,000	0.00	Client	Sell
12:27:20	\$ / R On 17-Mar-08			Currency Future	1	30,000	234.00	Member	Buy
12:27:32	\$ / R On 17-Mar-08			Currency Future	1	20,000	156.20	Member	Buy
12:27:32	\$ / R On 17-Mar-08			Currency Future	1	20,000	0.00	Client	Sell
12:37:36	\$ / R On 17-Mar-08			Currency Future	1	20,000	156.91	Client	Buy
13:01:53	\$ / R On 13-Jun-08			Currency Future	1	15,000	0.00	Client	Sell
13:10:14	\$ / R On 17-Mar-08			Currency Future	1	300,000	0.00	Member	Sell
13:18:02	\$ / R On 17-Mar-08			Currency Future	1	33,000	0.00	Member	Sell
13:18:02	\$ / R On 17-Mar-08			Currency Future	1	33,000	258.95	Client	Buy
13:27:46	\$ / R On 17-Mar-08			Currency Future	1	2,000	0.00	Member	Sell
13:27:46	\$ / R On 17-Mar-08			Currency Future	1	2,000	15.69	Client	Buy
13:28:20	\$ / R On 13-Jun-08			Currency Future	1	5,000	0.00	Client	Sell
13:29:20	\$ / R On 17-Mar-08			Currency Future	1	965,000	0.00	Member	Sell
13:41:38	\$ / R On 17-Mar-08			Currency Future	1	20,000	0.00	Member	Sell
13:41:38	\$ / R On 17-Mar-08			Currency Future	1	20,000	151.40	Client	Buy
13:56:58	\$ / R On 17-Mar-08			Currency Future	1	3,000	0.00	Client	Sell
13:56:58	\$ / R On 17-Mar-08			Currency Future	1	3,000	23.54	Client	Buy
14:19:29	\$ / R On 15-Sep-08			Currency Future	1	100,000	0.00	Client	Sell
14:30:59	\$ / R On 17-Mar-08			Currency Future	1	1,000,000	0.00	Member	Sell
14:40:13	\$ / R On 17-Mar-08			Currency Future	1	18,000	141.04	Member	Buy
14:40:21	\$ / R On 13-Jun-08			Currency Future	1	3,000	24.06	Client	Buy
14:40:21	\$ / R On 13-Jun-08			Currency Future	1	3,000	0.00	Client	Sell
14:41:19	\$ / R On 17-Mar-08			Currency Future	1	18,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
14:49:01	\$ / R On 17-Mar-08			Currency Future	1	11,000	0.00	Client	Sell
14:49:01	\$ / R On 17-Mar-08			Currency Future	1	11,000	86.19	Client	Buy
14:53:04	\$ / R On 17-Mar-08			Currency Future	1	2,000	0.00	Client	Sell
14:53:04	\$ / R On 17-Mar-08			Currency Future	1	11,000	0.00	Client	Sell
14:53:04	\$ / R On 17-Mar-08			Currency Future	1	2,000	15.70	Client	Buy
14:53:04	\$ / R On 17-Mar-08			Currency Future	1	11,000	86.30	Client	Buy
14:57:38	\$ / R On 17-Mar-08			Currency Future	1	50,000	0.00	Client	Sell
14:59:17	\$ / R On 13-Jun-08			Currency Future	1	15,000	0.00	Client	Sell
15:34:48	\$ / R On 13-Jun-08			Currency Future	1	1,000,000	8,070.00	Client	Buy
15:35:47	\$ / R On 13-Jun-08			Currency Future	1	10,000	80.70	Client	Buy
15:38:17	\$ / R On 13-Jun-08			Currency Future	1	3,000	24.20	Client	Buy
15:49:06	\$ / R On 17-Mar-08			Currency Future	1	14,000	0.00	Client	Sell
15:54:12	\$ / R On 17-Mar-08			Currency Future	1	30,000	0.00	Client	Sell
15:54:12	\$ / R On 17-Mar-08			Currency Future	1	3,000	0.00	Client	Sell
16:12:37	\$ / R On 17-Mar-08			Currency Future	1	1,000,000	7,863.40	Client	Buy
16:14:00	\$ / R On 17-Mar-08			Currency Future	1	300,000	2,353.05	Client	Buy
16:36:51	\$ / R On 13-Jun-08			Currency Future	1	100,000	799.07	Member	Buy
16:37:32	\$ / R On 13-Jun-08			Currency Future	1	100,000	0.00	Client	Sell
16:48:09	\$ / R On 13-Jun-08			Currency Future	1	7,000	0.00	Client	Sell
17:10:53	\$ / R On 15-Sep-08			Currency Future	1	480,000	0.00	Member	Sell
17:12:16	\$ / R On 15-Sep-08			Currency Future	1	480,000	3,963.79	Client	Buy

**Total for \$ / R Currency Future: 82 7,543,000 29,731.87**

09:24:22	£ / R On 15-Sep-08			Currency Future	1	100,000	0.00	Member	Sell
09:25:46	£ / R On 15-Sep-08			Currency Future	1	65,000	0.00	Member	Sell
09:26:03	£ / R On 15-Sep-08			Currency Future	1	100,000	1,574.60	Client	Buy
09:27:01	£ / R On 15-Sep-08			Currency Future	1	65,000	1,022.58	Client	Buy
10:16:05	£ / R On 13-Jun-08			Currency Future	1	50,000	765.25	Member	Buy
10:18:47	£ / R On 13-Jun-08			Currency Future	1	50,000	0.00	Client	Sell
15:13:11	£ / R On 15-Sep-08			Currency Future	1	255,000	0.00	Member	Sell
15:16:15	£ / R On 15-Sep-08			Currency Future	1	255,000	4,031.55	Member	Buy
16:41:51	£ / R On 15-Sep-08			Currency Future	1	255,000	4,031.55	Member	Buy
16:41:51	£ / R On 15-Sep-08			Currency Future	1	255,000	0.00	Client	Sell
17:11:25	£ / R On 15-Sep-08			Currency Future	1	255,000	4,011.15	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
17:12:44	£ / R On 15-Sep-08			Currency Future	1	255,000	0.00	Member	Sell
<b>Total for £ / R Currency Future:</b>					<b>12</b>	<b>1,960,000</b>	<b>15,436.68</b>		
09:15:02	€ / R On 15-Sep-08			Currency Future	1	500,000	5,660.00	Client	Buy
09:23:35	€ / R On 15-Sep-08			Currency Future	1	300,000	0.00	Member	Sell
09:24:58	€ / R On 15-Sep-08			Currency Future	1	300,000	3,541.95	Client	Buy
10:32:17	€ / R On 15-Sep-08			Currency Future	1	45,000	527.85	Client	Buy
14:13:20	€ / R On 15-Sep-08			Currency Future	1	500,000	0.00	Client	Sell
14:22:52	€ / R On 15-Sep-08			Currency Future	1	50,000	595.50	Client	Buy
15:12:45	€ / R On 15-Sep-08			Currency Future	1	770,000	0.00	Member	Sell
15:15:20	€ / R On 15-Sep-08			Currency Future	1	770,000	9,184.56	Member	Buy
<b>Total for € / R Currency Future:</b>					<b>8</b>	<b>3,235,000</b>	<b>19,509.86</b>		
11:39:47	ALBI On 07-Feb-08			Index Future	1	5,940,000	0.00	Client	Sell
11:39:47	ALBI On 07-Feb-08			Index Future	1	5,940,000	0.00	Member	Buy
16:55:41	ALBI On 02-May-08			Index Future	1	5,940,000	0.00	Member	Sell
16:55:41	ALBI On 02-May-08			Index Future	1	5,940,000	0.00	Client	Buy
<b>Total for ALBI Index Future:</b>					<b>4</b>	<b>23,760,000</b>	<b>0.00</b>		
10:20:00	GOVI On 07-Feb-08			jGovi	1	60,000	0.00	Member	Sell
10:20:00	GOVI On 07-Feb-08			jGovi	1	60,000	15,488.04		Buy
10:20:23	GOVI On 02-May-08			jGovi	1	60,000	0.00		Sell
10:20:23	GOVI On 02-May-08			jGovi	1	60,000	15,863.16	Member	Buy
11:41:35	GOVI On 07-Feb-08			jGovi	1	30,000	0.00	Client	Sell
11:41:35	GOVI On 07-Feb-08			jGovi	1	30,000	7,755.03	Member	Buy
16:52:52	GOVI On 02-May-08			jGovi	1	30,000	0.00	Member	Sell
16:52:52	GOVI On 02-May-08			jGovi	1	30,000	7,950.06	Client	Buy
<b>Total for GOVI jGovi:</b>					<b>8</b>	<b>360,000</b>	<b>47,056.29</b>		

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
10:45:16	R153 On 02-May-08			Bond Future	1	100,000	0.00	Client	Sell
10:45:16	R153 On 02-May-08			Bond Future	1	100,000	1,101.89	Member	Buy
15:47:53	R153 On 02-May-08			Bond Future	1	2,300,000	25,314.75	Client	Buy
15:47:53	R153 On 02-May-08			Bond Future	1	2,300,000	0.00	Client	Sell
<b>Total for R153 Bond Future:</b>					<b>4</b>	<b>4,800,000</b>	<b>26,416.64</b>		
10:05:36	R157 On 07-Feb-08			Bond Future	1	10,000,000	0.00	Client	Sell
10:05:36	R157 On 07-Feb-08			Bond Future	1	10,000,000	131,292.54	Member	Buy
10:06:11	R157 On 07-Feb-08			Bond Future	1	117,000,000	1,536,122.72	Member	Buy
10:06:11	R157 On 07-Feb-08			Bond Future	1	117,000,000	0.00	Client	Sell
10:06:36	R157 On 02-May-08			Bond Future	1	67,000,000	854,866.20	Client	Buy
10:06:36	R157 On 02-May-08			Bond Future	1	67,000,000	0.00	Member	Sell
15:27:49	R157 On 02-May-08			Bond Future	1	8,300,000	0.00	Member	Sell
15:27:49	R157 On 02-May-08			Bond Future	1	8,300,000	105,823.85		Buy
15:28:11	R157 On 02-May-08			Bond Future	1	30,000,000	0.00	Member	Sell
15:28:11	R157 On 02-May-08			Bond Future	1	30,000,000	381,806.19		Buy
<b>Total for R157 Bond Future:</b>					<b>10</b>	<b>464,600,000</b>	<b>3,009,911.50</b>		
15:48:45	R209 On 02-May-08			Bond Future	1	2,300,000	0.00	Client	Sell
15:48:45	R209 On 02-May-08			Bond Future	1	2,300,000	17,916.75	Client	Buy
<b>Total for R209 Bond Future:</b>					<b>2</b>	<b>4,600,000</b>	<b>17,916.75</b>		
<b>Grand Total for all Instruments:</b>					<b>130</b>	<b>510,858,000</b>	<b>3,165,979.60</b>		