



Derivatives Matched Trades Report

Report for 12/02/2008

| Matched Time | Contract Details | Strike | C/P | Product | No of Trades | Nominal | Value (R000's) | Trade Type | Buy/Sell |
|--------------|---------------------|--------|-----|-----------------|--------------|---------|----------------|------------|----------|
| 09:03:33 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 80,000 | 633.54 | Member | Buy |
| 09:08:32 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 50,000 | 0.00 | Client | Sell |
| 09:08:32 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 50,000 | 395.00 | Client | Buy |
| 09:11:17 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 20,000 | 0.00 | Member | Sell |
| 09:11:46 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 20,000 | 155.79 | Member | Buy |
| 09:13:20 | \$ / R On 15-Sep-08 | | | Currency Future | 1 | 5,000 | 40.75 | Client | Buy |
| 09:14:40 | \$ / R On 15-Sep-08 | | | Currency Future | 1 | 5,000 | 40.72 | Client | Buy |
| 09:16:23 | \$ / R On 15-Sep-08 | | | Currency Future | 1 | 100,000 | 813.85 | Client | Buy |
| 09:17:47 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 20,000 | 155.94 | Client | Buy |
| 09:20:47 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 10,000 | 77.60 | Client | Buy |
| 09:20:47 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 10,000 | 0.00 | Client | Sell |
| 09:28:47 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 20,000 | 159.50 | Client | Buy |
| 09:29:17 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 40,000 | 0.00 | Client | Sell |
| 09:29:57 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 20,000 | 0.00 | Client | Sell |
| 09:29:57 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 20,000 | 155.90 | Client | Buy |
| 09:31:10 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 2,000 | 0.00 | Client | Sell |
| 09:43:21 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 5,000 | 0.00 | Client | Sell |
| 09:43:21 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 5,000 | 38.80 | Client | Buy |
| 09:52:54 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 20,000 | 155.40 | Client | Buy |
| 09:52:54 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 5,000 | 38.88 | Client | Buy |
| 09:52:54 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 30,000 | 232.50 | Client | Buy |
| 09:52:54 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 45,000 | 349.20 | Client | Buy |
| 09:52:54 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 30,000 | 0.00 | Client | Sell |
| 09:52:54 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 45,000 | 0.00 | Client | Sell |
| 09:52:54 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 20,000 | 0.00 | Client | Sell |

| Matched Time | Contract Details | Strike | C/P | Product | No of Trades | Nominal | Value (R000's) | Trade Type | Buy/Sell |
|--------------|---------------------|--------|-----|-----------------|--------------|---------|----------------|------------|----------|
| 09:52:54 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 5,000 | 0.00 | Client | Sell |
| 10:15:12 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 200,000 | 1,562.70 | Client | Buy |
| 10:16:15 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 80,000 | 0.00 | Client | Sell |
| 10:27:30 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 100,000 | 781.08 | Client | Buy |
| 10:27:30 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 100,000 | 0.00 | Member | Sell |
| 10:34:38 | \$ / R On 15-Sep-08 | | | Currency Future | 1 | 20,000 | 161.82 | Member | Buy |
| 10:47:56 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 5,000 | 39.19 | Client | Buy |
| 10:48:07 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 250,000 | 1,959.63 | Client | Buy |
| 10:48:45 | \$ / R On 15-Sep-08 | | | Currency Future | 1 | 20,000 | 0.00 | Client | Sell |
| 10:51:17 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 5,000 | 0.00 | Client | Sell |
| 10:51:17 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 5,000 | 39.25 | Client | Buy |
| 11:48:34 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 20,000 | 0.00 | Member | Sell |
| 11:49:58 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 20,000 | 156.98 | Client | Buy |
| 11:50:56 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 20,000 | 0.00 | Client | Sell |
| 11:50:56 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 20,000 | 157.00 | Client | Buy |
| 11:59:00 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 2,000 | 15.73 | Client | Buy |
| 12:09:08 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 30,000 | 234.63 | Client | Buy |
| 12:12:08 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 60,000 | 476.10 | Client | Buy |
| 12:12:08 | \$ / R On 15-Sep-08 | | | Currency Future | 1 | 100,000 | 812.00 | Client | Buy |
| 12:12:08 | \$ / R On 15-Sep-08 | | | Currency Future | 1 | 20,000 | 162.00 | Client | Buy |
| 12:17:54 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 5,000 | 39.00 | Client | Buy |
| 12:17:54 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 5,000 | 0.00 | Client | Sell |
| 12:24:08 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 10,000 | 78.00 | Client | Buy |
| 12:24:08 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 10,000 | 0.00 | Client | Sell |
| 12:26:01 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 10,000 | 0.00 | Client | Sell |
| 12:26:01 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 10,000 | 78.00 | Client | Buy |
| 12:48:43 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 1,000 | 0.00 | Client | Sell |
| 12:48:45 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 1,000 | 0.00 | Client | Sell |
| 12:56:51 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 1,000 | 0.00 | Client | Sell |
| 13:16:21 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 97,000 | 0.00 | Client | Sell |
| 13:39:37 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 250,000 | 0.00 | Client | Sell |
| 13:46:30 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 20,000 | 157.20 | Client | Buy |
| 13:46:30 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 20,000 | 0.00 | Client | Sell |
| 14:18:10 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 450,000 | 0.00 | Client | Sell |
| 15:29:50 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 5,000 | 39.18 | Client | Buy |
| 16:51:06 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 30,000 | 239.82 | Client | Buy |

| Matched Time | Contract Details | Strike | C/P | Product | No of Trades | Nominal | Value (R000's) | Trade Type | Buy/Sell |
|--|---------------------|--------|-----|-----------------|--------------|--------------------|-------------------|------------|----------|
| 16:51:06 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 20,000 | 159.88 | Client | Buy |
| 16:51:06 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 1,000 | 8.00 | Client | Buy |
| 16:52:00 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 20,000 | 156.40 | Client | Buy |
| Total for \$ / R Currency Future: | | | | | 64 | 2,725,000 | 10,956.95 | | |
| 09:48:43 | £ / R On 13-Jun-08 | | | Currency Future | 1 | 80,000 | 1,226.94 | Member | Buy |
| 09:49:10 | £ / R On 15-Sep-08 | | | Currency Future | 1 | 20,000 | 311.44 | Member | Buy |
| 10:23:16 | £ / R On 13-Jun-08 | | | Currency Future | 1 | 80,000 | 0.00 | Client | Sell |
| 10:23:41 | £ / R On 15-Sep-08 | | | Currency Future | 1 | 20,000 | 0.00 | Client | Sell |
| Total for £ / R Currency Future: | | | | | 4 | 200,000 | 1,538.39 | | |
| 10:23:50 | € / R On 15-Sep-08 | | | Currency Future | 1 | 500,000 | 5,875.00 | Client | Buy |
| 10:23:58 | € / R On 15-Sep-08 | | | Currency Future | 1 | 200,000 | 2,350.00 | Client | Buy |
| Total for € / R Currency Future: | | | | | 2 | 700,000 | 8,225.00 | | |
| 15:36:07 | R153 On 02-May-08 | | | Bond Future | 1 | 50,000,000 | 550,020.55 | Client | Buy |
| 15:36:07 | R153 On 02-May-08 | | | Bond Future | 1 | 50,000,000 | 0.00 | Member | Sell |
| 15:36:27 | R153 On 02-May-08 | | | Bond Future | 1 | 30,000,000 | 0.00 | Member | Sell |
| 15:36:27 | R153 On 02-May-08 | | | Bond Future | 1 | 30,000,000 | 330,076.65 | Client | Buy |
| Total for R153 Bond Future: | | | | | 4 | 160,000,000 | 880,097.20 | | |
| Grand Total for all Instruments: | | | | | 74 | 163,625,000 | 900,817.54 | | |