



Derivatives Matched Trades Report

Report for 21/02/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:14:40	\$ / R On 17-Mar-08			Currency Future	1	50,000	0.00	Client	Sell
08:14:40	\$ / R On 17-Mar-08			Currency Future	1	50,000	390.00	Client	Buy
08:17:31	\$ / R On 17-Mar-08			Currency Future	1	50,000	390.00	Client	Buy
08:17:31	\$ / R On 17-Mar-08			Currency Future	1	50,000	0.00	Client	Sell
08:54:50	\$ / R On 17-Mar-08			Currency Future	1	50,000	392.00	Client	Buy
08:54:50	\$ / R On 17-Mar-08			Currency Future	1	50,000	0.00	Client	Sell
08:56:24	\$ / R On 13-Jun-08			Currency Future	1	1,000,000	8,030.00	Client	Buy
08:56:44	\$ / R On 13-Jun-08			Currency Future	1	100,000	0.00	Member	Sell
08:57:21	\$ / R On 13-Jun-08			Currency Future	1	100,000	803.91	Member	Buy
09:10:09	\$ / R On 17-Mar-08			Currency Future	1	50,000	382.50	Client	Buy
09:10:09	\$ / R On 17-Mar-08			Currency Future	1	50,000	0.00	Member	Sell
09:10:19	\$ / R On 17-Mar-08			Currency Future	1	50,000	382.50	Client	Buy
09:10:19	\$ / R On 17-Mar-08			Currency Future	1	50,000	0.00	Member	Sell
09:13:45	\$ / R On 17-Mar-08			Currency Future	1	5,000	39.25	Client	Buy
09:13:45	\$ / R On 17-Mar-08			Currency Future	1	5,000	0.00	Client	Sell
09:43:26	\$ / R On 17-Mar-08			Currency Future	1	9,000	70.56	Client	Buy
09:43:26	\$ / R On 17-Mar-08			Currency Future	1	9,000	0.00	Client	Sell
10:23:51	\$ / R On 17-Mar-08			Currency Future	1	6,000	0.00	Client	Sell
10:23:51	\$ / R On 17-Mar-08			Currency Future	1	6,000	47.17	Client	Buy
10:28:35	\$ / R On 17-Mar-08			Currency Future	1	44,000	0.00	Client	Sell
10:28:35	\$ / R On 17-Mar-08			Currency Future	1	44,000	345.93	Client	Buy
12:06:26	\$ / R On 17-Mar-08			Currency Future	1	46,000	0.00	Client	Sell
12:06:26	\$ / R On 17-Mar-08			Currency Future	1	46,000	361.70	Client	Buy
13:08:39	\$ / R On 17-Mar-08			Currency Future	1	4,000	31.45	Client	Buy
13:14:07	\$ / R On 13-Jun-08			Currency Future	1	35,000	280.70	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
13:18:03	\$ / R On 13-Jun-08			Currency Future	1	2,000	16.02	Client	Buy
13:19:03	\$ / R On 13-Jun-08			Currency Future	1	5,000	40.00	Client	Buy
13:22:02	\$ / R On 17-Mar-08			Currency Future	1	50,000	392.00	Client	Buy
13:22:02	\$ / R On 17-Mar-08			Currency Future	1	50,000	0.00	Client	Sell
13:22:24	\$ / R On 17-Mar-08			Currency Future	1	50,000	0.00	Client	Sell
13:22:24	\$ / R On 17-Mar-08			Currency Future	1	50,000	391.21	Client	Buy
13:46:10	\$ / R On 17-Mar-08			Currency Future	1	2,000	0.00	Client	Sell
13:46:10	\$ / R On 17-Mar-08			Currency Future	1	18,000	0.00	Client	Sell
13:46:10	\$ / R On 17-Mar-08			Currency Future	1	2,000	15.64	Client	Buy
13:49:42	\$ / R On 13-Jun-08			Currency Future	1	10,000	79.97	Client	Buy
14:06:51	\$ / R On 15-Sep-08			Currency Future	1	130,000	1,063.40	Client	Buy
14:10:31	\$ / R On 17-Mar-08			Currency Future	1	5,000	0.00	Client	Sell
14:15:03	\$ / R On 17-Mar-08			Currency Future	1	30,000	0.00	Client	Sell
14:21:58	\$ / R On 15-Sep-08			Currency Future	1	15,000	122.40	Client	Buy
14:25:56	\$ / R On 15-Sep-08			Currency Future	1	2,000	16.32	Client	Buy
15:19:02	\$ / R On 17-Mar-08			Currency Future	1	10,000	0.00	Client	Sell
16:52:58	\$ / R On 17-Mar-08			Currency Future	1	10,000	0.00	Client	Sell
Total for \$ / R Currency Future:					42	2,400,000	14,084.62		
16:13:49	£ / R On 13-Jun-08			Currency Future	1	1,000	0.00	Client	Sell
16:13:49	£ / R On 13-Jun-08			Currency Future	1	1,000	15.53	Client	Buy
16:25:52	£ / R On 13-Jun-08			Currency Future	1	2,000	31.04	Client	Buy
Total for £ / R Currency Future:					3	4,000	46.57		
08:55:21	€ / R On 13-Jun-08			Currency Future	1	1,000,000	11,770.00	Client	Buy
09:03:22	€ / R On 17-Mar-08			Currency Future	1	50,000	382.50	Client	Buy
09:03:22	€ / R On 17-Mar-08			Currency Future	1	50,000	0.00	Member	Sell
09:08:03	€ / R On 17-Mar-08			Currency Future	1	50,000	382.50	Member	Buy
09:08:03	€ / R On 17-Mar-08			Currency Future	1	50,000	0.00	Client	Sell
Total for € / R Currency Future:					5	1,200,000	12,535.00		

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
12:56:03	R153 On 02-May-08			Bond Future	1	12,800,000	140,624.33	Client	Buy
12:56:03	R153 On 02-May-08			Bond Future	1	12,800,000	0.00	Client	Sell
12:56:55	R153 On 02-May-08			Bond Future	1	29,700,000	0.00	Client	Sell
12:56:55	R153 On 02-May-08			Bond Future	1	29,700,000	326,292.40	Client	Buy
12:57:36	R153 On 02-May-08			Bond Future	1	29,300,000	0.00	Client	Sell
12:57:36	R153 On 02-May-08			Bond Future	1	29,300,000	321,897.89	Client	Buy
16:25:57	R153 On 02-May-08			Bond Future	1	3,200,000	0.00	Member	Sell
16:25:57	R153 On 02-May-08			Bond Future	1	3,200,000	35,259.68	Client	Buy
16:27:41	R153 On 02-May-08			Bond Future	1	9,700,000	0.00	Member	Sell
16:27:41	R153 On 02-May-08			Bond Future	1	9,700,000	106,880.91	Client	Buy
Total for R153 Bond Future:					10	169,400,000	930,955.20		
Grand Total for all Instruments:					60	173,004,000	957,621.39		