



Derivatives Matched Trades Report

Report for 06/03/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:54:57	\$ / R On 13-Jun-08			Currency Future	1	20,000	158.29	Client	Buy
08:55:42	\$ / R On 13-Jun-08			Currency Future	1	20,000	158.29	Client	Buy
09:00:42	\$ / R On 13-Jun-08			Currency Future	1	30,000	237.50	Client	Buy
09:01:01	\$ / R On 15-Sep-08			Currency Future	1	14,000	113.36	Client	Buy
09:01:08	\$ / R On 13-Jun-08			Currency Future	1	10,000	79.17	Client	Buy
09:01:10	\$ / R On 15-Sep-08			Currency Future	1	20,000	161.94	Client	Buy
09:01:14	\$ / R On 15-Sep-08			Currency Future	1	20,000	161.94	Client	Buy
09:05:57	\$ / R On 13-Jun-08			Currency Future	1	400,000	3,164.80	Client	Buy
09:07:35	\$ / R On 13-Jun-08			Currency Future	1	30,000	237.36	Client	Buy
09:07:47	\$ / R On 13-Jun-08			Currency Future	1	10,000	79.12	Client	Buy
09:09:01	\$ / R On 13-Jun-08			Currency Future	1	5,000	39.56	Client	Buy
09:21:25	\$ / R On 13-Jun-08			Currency Future	1	200,000	1,581.70	Client	Buy
09:40:35	\$ / R On 15-Sep-08			Currency Future	1	18,000	0.00	Client	Sell
09:46:22	\$ / R On 17-Mar-08			Currency Future	1	5,000	0.00	Client	Sell
09:46:22	\$ / R On 17-Mar-08			Currency Future	1	5,000	38.55	Client	Buy
09:47:50	\$ / R On 13-Jun-08			Currency Future	1	20,000	157.80	Client	Buy
09:53:08	\$ / R On 13-Jun-08			Currency Future	1	500,000	3,949.20	Client	Buy
09:53:08	\$ / R On 13-Jun-08			Currency Future	1	500,000	0.00	Member	Sell
11:10:04	\$ / R On 17-Mar-08			Currency Future	1	1,000	0.00	Client	Sell
11:10:04	\$ / R On 17-Mar-08			Currency Future	1	1,000	7.93	Client	Buy
11:49:23	\$ / R On 13-Jun-08			Currency Future	1	10,000	80.02	Client	Buy
11:50:16	\$ / R On 13-Jun-08			Currency Future	1	10,000	80.02	Client	Buy
12:40:20	\$ / R On 13-Jun-08			Currency Future	1	20,000	158.29	Client	Buy
12:40:20	\$ / R On 13-Jun-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
13:14:54	\$ / R On 13-Jun-08			Currency Future	1	5,000	39.80	Client	Buy
13:14:54	\$ / R On 13-Jun-08			Currency Future	1	5,000	0.00	Client	Sell
13:16:16	\$ / R On 13-Jun-08			Currency Future	1	10,000	79.60	Client	Buy
13:16:16	\$ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Client	Sell
13:57:50	\$ / R On 17-Mar-08			Currency Future	1	500,000	3,912.50	Client	Buy
13:57:50	\$ / R On 17-Mar-08			Currency Future	1	500,000	0.00	Member	Sell
14:41:07	\$ / R On 15-Sep-08			Currency Future	1	20,000	162.90	Client	Buy
14:41:09	\$ / R On 13-Jun-08			Currency Future	1	35,000	278.60	Client	Buy
14:42:10	\$ / R On 13-Jun-08			Currency Future	1	50,000	397.58	Client	Buy
14:42:10	\$ / R On 13-Jun-08			Currency Future	1	100,000	795.00	Client	Buy
14:55:56	\$ / R On 17-Mar-08			Currency Future	1	1,000	7.80	Client	Buy
16:02:13	\$ / R On 13-Jun-08			Currency Future	1	5,000	40.33	Client	Buy
16:39:49	\$ / R On 17-Mar-08			Currency Future	1	150,000	1,184.25	Client	Buy
16:41:41	\$ / R On 13-Jun-08			Currency Future	1	250,000	0.00	Member	Sell
17:07:44	\$ / R On 13-Jun-08			Currency Future	1	250,000	2,010.18	Client	Buy
Total for \$ / R Currency Future:					39	3,780,000	19,553.34		
09:00:35	£ / R On 13-Jun-08			Currency Future	1	10,000	156.63	Client	Buy
09:00:56	£ / R On 15-Sep-08			Currency Future	1	20,000	318.36	Client	Buy
11:11:04	£ / R On 15-Sep-08			Currency Future	1	8,000	0.00	Client	Sell
11:11:04	£ / R On 15-Sep-08			Currency Future	1	8,000	126.72	Client	Buy
13:20:12	£ / R On 13-Jun-08			Currency Future	1	320,000	0.00	Member	Sell
17:10:04	£ / R On 13-Jun-08			Currency Future	1	320,000	4,958.40	Client	Buy
Total for £ / R Currency Future:					6	686,000	5,560.11		
09:01:11	€ / R On 13-Jun-08			Currency Future	1	10,000	120.69	Client	Buy
09:01:38	€ / R On 15-Sep-08			Currency Future	1	20,000	245.80	Client	Buy
16:41:15	€ / R On 13-Jun-08			Currency Future	1	250,000	0.00	Member	Sell
16:41:50	€ / R On 13-Jun-08			Currency Future	1	4,000	0.00	Client	Sell
16:41:50	€ / R On 13-Jun-08			Currency Future	1	4,000	48.20	Client	Buy
17:08:15	€ / R On 13-Jun-08			Currency Future	1	250,000	3,070.83	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
Total for € / R Currency Future:					6	538,000	3,485.52		
08:59:34	R157 On 02-May-08			Bond Future	1	2,000,000	25,064.36	Member	Buy
08:59:34	R157 On 02-May-08			Bond Future	1	2,000,000	0.00	Client	Sell
16:05:08	R157 On 02-May-08			Bond Future	1	30,000,000	0.00	Client	Sell
16:05:08	R157 On 02-May-08			Bond Future	1	30,000,000	375,200.52	Member	Buy
Total for R157 Bond Future:					4	64,000,000	400,264.88		
Grand Total for all Instruments:					55	69,004,000	428,863.84		