



Derivatives Matched Trades Report

Report for 10/03/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:12:07	\$ / R On 13-Jun-08			Currency Future	1	11,000	0.00	Client	Sell
09:12:07	\$ / R On 13-Jun-08			Currency Future	1	11,000	90.97	Client	Buy
09:31:33	\$ / R On 17-Mar-08			Currency Future	1	500,000	4,044.50	Client	Buy
09:31:33	\$ / R On 17-Mar-08			Currency Future	1	500,000	0.00	Member	Sell
09:48:39	\$ / R On 13-Jun-08			Currency Future	1	14,000	0.00	Client	Sell
10:21:45	\$ / R On 15-Sep-08			Currency Future	1	1,000	8.43	Client	Buy
10:46:38	\$ / R On 13-Jun-08			Currency Future	1	250,000	0.00	Member	Sell
10:48:00	\$ / R On 13-Jun-08			Currency Future	1	100,000	0.00	Member	Sell
10:48:00	\$ / R On 13-Jun-08			Currency Future	1	100,000	820.05	Client	Buy
10:50:48	\$ / R On 13-Jun-08			Currency Future	1	250,000	2,057.90	Client	Buy
10:52:54	\$ / R On 13-Jun-08			Currency Future	1	500,000	0.00	Member	Sell
10:52:54	\$ / R On 13-Jun-08			Currency Future	1	500,000	4,118.75	Client	Buy
10:53:09	\$ / R On 13-Jun-08			Currency Future	1	500,000	4,129.00	Client	Buy
10:53:09	\$ / R On 13-Jun-08			Currency Future	1	500,000	0.00	Member	Sell
12:01:08	\$ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Client	Sell
12:03:59	\$ / R On 15-Sep-08			Currency Future	1	250,000	2,102.50	Client	Buy
12:18:21	\$ / R On 17-Mar-08			Currency Future	1	4,000	32.08	Client	Buy
12:18:21	\$ / R On 17-Mar-08			Currency Future	1	2,000	16.00	Client	Buy
12:37:58	\$ / R On 17-Mar-08			Currency Future	1	0	0.00	Member	Buy
12:37:58	\$ / R On 17-Mar-08			Currency Future	1	0	0.00	Member	Sell
12:38:39	\$ / R On 17-Mar-08			Currency Future	1	0	0.00	Member	Sell
12:38:39	\$ / R On 17-Mar-08			Currency Future	1	0	0.00	Member	Buy
12:42:32	\$ / R On 17-Mar-08			Currency Future	1	0	0.00	Member	Buy
12:42:32	\$ / R On 17-Mar-08			Currency Future	1	0	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
12:43:35	\$ / R On 15-Sep-08			Currency Future	1	1,000	8.40	Client	Buy
13:24:30	\$ / R On 15-Sep-08			Currency Future	1	1,000	0.00	Client	Sell
13:24:30	\$ / R On 15-Sep-08			Currency Future	1	1,000	8.35	Client	Buy
13:26:16	\$ / R On 13-Jun-08			Currency Future	1	150,000	0.00	Client	Sell
13:26:27	\$ / R On 15-Sep-08			Currency Future	1	149,000	0.00	Client	Sell
13:34:30	\$ / R On 13-Jun-08			Currency Future	1	10,000	81.80	Client	Buy
13:49:07	\$ / R On 17-Mar-08			Currency Future	1	500,000	0.00	Client	Sell
13:49:07	\$ / R On 17-Mar-08			Currency Future	1	500,000	3,999.35	Member	Buy
14:37:22	\$ / R On 17-Mar-08			Currency Future	1	100,000	795.72	Member	Buy
14:37:22	\$ / R On 17-Mar-08			Currency Future	1	100,000	0.00	Client	Sell
15:06:35	\$ / R On 17-Mar-08			Currency Future	1	100,000	797.20	Client	Buy
15:09:49	\$ / R On 15-Sep-08			Currency Future	1	30,000	249.75	Client	Buy
15:28:27	\$ / R On 15-Sep-08			Currency Future	1	104,000	0.00	Client	Sell
16:33:44	\$ / R On 13-Jun-08			Currency Future	1	386,000	0.00	Member	Sell
16:33:44	\$ / R On 13-Jun-08			Currency Future	1	386,000	2,972.20	Client	Buy
16:34:01	\$ / R On 13-Jun-08			Currency Future	1	64,000	492.80	Client	Buy
16:34:01	\$ / R On 13-Jun-08			Currency Future	1	64,000	0.00	Member	Sell
16:39:48	\$ / R On 17-Mar-08			Currency Future	1	150,000	1,198.50	Member	Buy
16:40:08	\$ / R On 17-Mar-08			Currency Future	1	50,000	0.00	Client	Sell
16:42:30	\$ / R On 17-Mar-08			Currency Future	1	150,000	0.00	Client	Sell

Total for \$ / R Currency Future: 44 6,999,000 28,024.24

09:27:34	£ / R On 13-Jun-08			Currency Future	1	25,000	0.00	Member	Sell
10:46:08	£ / R On 13-Jun-08			Currency Future	1	250,000	0.00	Member	Sell
10:51:35	£ / R On 13-Jun-08			Currency Future	1	250,000	4,118.28	Client	Buy
12:18:11	£ / R On 13-Jun-08			Currency Future	1	25,000	413.46	Member	Buy
12:19:31	£ / R On 13-Jun-08			Currency Future	1	20,000	0.00	Member	Sell
13:42:50	£ / R On 15-Sep-08			Currency Future	1	35,000	0.00	Client	Sell
15:30:39	£ / R On 13-Jun-08			Currency Future	1	4,000	65.20	Client	Buy
15:30:39	£ / R On 13-Jun-08			Currency Future	1	4,000	0.00	Client	Sell
15:30:53	£ / R On 15-Sep-08			Currency Future	1	51,000	0.00	Client	Sell
16:45:16	£ / R On 13-Jun-08			Currency Future	1	20,000	328.90	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:					10	684,000	4,925.84		
09:28:02	€ / R On 13-Jun-08			Currency Future	1	20,000	0.00	Member	Sell
10:02:01	€ / R On 13-Jun-08			Currency Future	1	20,000	253.93	Client	Buy
10:45:43	€ / R On 13-Jun-08			Currency Future	1	250,000	0.00	Member	Sell
10:52:04	€ / R On 13-Jun-08			Currency Future	1	250,000	3,148.73	Client	Buy
13:45:28	€ / R On 13-Jun-08			Currency Future	1	5,000	61.00	Client	Buy
13:45:28	€ / R On 13-Jun-08			Currency Future	1	10,000	123.00	Client	Buy
13:45:28	€ / R On 13-Jun-08			Currency Future	1	2,000	24.10	Client	Buy
13:45:28	€ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Client	Sell
13:45:28	€ / R On 13-Jun-08			Currency Future	1	5,000	0.00	Client	Sell
13:45:28	€ / R On 13-Jun-08			Currency Future	1	2,000	0.00	Client	Sell
13:56:28	€ / R On 13-Jun-08			Currency Future	1	200,000	2,485.00	Member	Buy
14:10:47	€ / R On 13-Jun-08			Currency Future	1	200,000	0.00	Client	Sell
15:31:06	€ / R On 15-Sep-08			Currency Future	1	80,000	0.00	Client	Sell
Total for € / R Currency Future:					13	1,054,000	6,095.76		
09:24:18	R157 On 02-May-08			Bond Future	1	3,000,000	0.00	Client	Sell
09:24:18	R157 On 02-May-08			Bond Future	1	3,000,000	37,261.22	Member	Buy
11:49:08	R157 On 07-Aug-08			Bond Future	1	1,100,000	14,066.19	Member	Buy
11:49:08	R157 On 07-Aug-08			Bond Future	1	1,100,000	0.00	Client	Sell
11:49:28	R157 On 07-Aug-08			Bond Future	1	600,000	0.00	Client	Sell
11:49:28	R157 On 07-Aug-08			Bond Future	1	600,000	7,672.47	Member	Buy
Total for R157 Bond Future:					6	9,400,000	58,999.88		
Grand Total for all Instruments:					73	18,137,000	98,045.72		