



# Derivatives Matched Trades Report

Report for 14/03/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:51:44	\$ / R On 17-Mar-08			Currency Future	1	1,000	7.90	Client	Buy
08:51:44	\$ / R On 17-Mar-08			Currency Future	1	1,000	0.00	Client	Sell
09:20:24	\$ / R On 13-Jun-08			Currency Future	1	5,000	40.50	Client	Buy
09:46:41	\$ / R On 13-Jun-08			Currency Future	1	25,000	0.00	Client	Sell
09:46:41	\$ / R On 13-Jun-08			Currency Future	1	20,000	162.02	Client	Buy
09:46:41	\$ / R On 13-Jun-08			Currency Future	1	25,000	202.50	Client	Buy
09:46:41	\$ / R On 13-Jun-08			Currency Future	1	20,000	0.00	Client	Sell
10:30:49	\$ / R On 17-Mar-08			Currency Future	1	500,000	3,967.50	Client	Buy
10:32:50	\$ / R On 17-Mar-08			Currency Future	1	500,000	0.00	Member	Sell
10:33:05	\$ / R On 17-Mar-08			Currency Future	1	500,000	0.00	Member	Sell
10:34:08	\$ / R On 13-Jun-08			Currency Future	1	500,000	4,065.00	Client	Buy
10:34:48	\$ / R On 17-Mar-08			Currency Future	1	40,000	0.00	Client	Sell
10:35:12	\$ / R On 13-Jun-08			Currency Future	1	40,000	325.20	Client	Buy
10:57:56	\$ / R On 13-Jun-08			Currency Future	1	6,000	48.77	Client	Buy
11:08:29	\$ / R On 17-Mar-08			Currency Future	1	200,000	0.00	Client	Sell
11:08:30	\$ / R On 17-Mar-08			Currency Future	1	200,000	1,583.44	Member	Buy
13:07:57	\$ / R On 17-Mar-08			Currency Future	1	100,000	791.72	Member	Buy
13:08:21	\$ / R On 13-Jun-08			Currency Future	1	100,000	0.00	Member	Sell
13:09:13	\$ / R On 17-Mar-08			Currency Future	1	100,000	0.00	Client	Sell
13:09:49	\$ / R On 13-Jun-08			Currency Future	1	100,000	811.57	Client	Buy
13:11:25	\$ / R On 17-Mar-08			Currency Future	1	110,000	871.39	Member	Buy
13:11:54	\$ / R On 13-Jun-08			Currency Future	1	110,000	0.00	Member	Sell
13:14:05	\$ / R On 17-Mar-08			Currency Future	1	500,000	3,967.50	Member	Buy
13:14:05	\$ / R On 17-Mar-08			Currency Future	1	500,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
13:20:38	\$ / R On 17-Mar-08			Currency Future	1	500,000	0.00	Client	Sell
13:20:48	\$ / R On 17-Mar-08			Currency Future	1	400,000	0.00	Client	Sell
13:20:59	\$ / R On 17-Mar-08			Currency Future	1	40,000	0.00	Client	Sell
13:21:34	\$ / R On 15-Sep-08			Currency Future	1	500,000	4,162.50	Client	Buy
13:21:43	\$ / R On 15-Sep-08			Currency Future	1	400,000	3,330.00	Client	Buy
13:21:52	\$ / R On 15-Sep-08			Currency Future	1	40,000	333.00	Client	Buy
13:28:10	\$ / R On 17-Mar-08			Currency Future	1	110,000	0.00	Client	Sell
13:28:44	\$ / R On 13-Jun-08			Currency Future	1	110,000	893.40	Client	Buy
13:33:36	\$ / R On 15-Sep-08			Currency Future	1	40,000	0.00	Client	Sell
13:33:36	\$ / R On 15-Sep-08			Currency Future	1	40,000	333.00	Client	Buy
13:53:25	\$ / R On 17-Mar-08			Currency Future	1	941,000	7,466.55	Member	Buy
13:54:13	\$ / R On 13-Jun-08			Currency Future	1	941,000	0.00	Member	Sell
13:57:41	\$ / R On 17-Mar-08			Currency Future	1	941,000	0.00	Member	Sell
13:58:07	\$ / R On 13-Jun-08			Currency Future	1	941,000	7,654.66	Member	Buy
14:30:37	\$ / R On 13-Jun-08			Currency Future	1	100,000	810.00	Client	Buy
15:19:21	\$ / R On 13-Jun-08			Currency Future	1	1,000	8.05	Client	Buy
16:01:14	\$ / R On 13-Jun-08			Currency Future	1	1,000	0.00	Client	Sell
16:43:06	\$ / R On 13-Jun-08			Currency Future	1	5,000	0.00	Client	Sell
17:05:58	\$ / R On 13-Jun-08			Currency Future	1	1,000,000	0.00	Client	Sell
17:05:58	\$ / R On 13-Jun-08			Currency Future	1	1,000,000	8,007.50	Member	Buy

**Total for \$ / R Currency Future: 44 12,254,000 49,843.67**

11:12:52	£ / R On 15-Sep-08			Currency Future	1	20,000	0.00	Member	Sell
12:27:35	£ / R On 15-Sep-08			Currency Future	1	10,000	0.00	Client	Sell
12:27:35	£ / R On 15-Sep-08			Currency Future	1	10,000	162.10	Member	Buy
12:29:49	£ / R On 15-Sep-08			Currency Future	1	10,000	0.00	Member	Sell
12:29:49	£ / R On 15-Sep-08			Currency Future	1	10,000	162.10	Client	Buy
13:42:03	£ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Member	Sell
13:43:55	£ / R On 13-Jun-08			Currency Future	1	10,000	163.43	Member	Buy
13:48:03	£ / R On 15-Sep-08			Currency Future	1	20,000	332.46	Client	Buy
13:58:15	£ / R On 17-Mar-08			Currency Future	1	140,000	2,248.40	Member	Buy
13:59:41	£ / R On 13-Jun-08			Currency Future	1	140,000	0.00	Member	Sell
14:05:39	£ / R On 13-Jun-08			Currency Future	1	140,000	2,283.95	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
14:22:53	£ / R On 17-Mar-08			Currency Future	1	140,000	0.00	Client	Sell
<b>Total for £ / R Currency Future:</b>					<b>12</b>	<b>660,000</b>	<b>5,352.43</b>		
12:17:40	€ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Client	Sell
12:26:35	€ / R On 15-Sep-08			Currency Future	1	13,000	0.00	Client	Sell
12:26:35	€ / R On 15-Sep-08			Currency Future	1	13,000	161.85	Member	Buy
12:29:26	€ / R On 15-Sep-08			Currency Future	1	13,000	0.00	Member	Sell
12:29:26	€ / R On 15-Sep-08			Currency Future	1	13,000	161.85	Client	Buy
12:32:47	€ / R On 13-Jun-08			Currency Future	1	2,000,000	0.00	Member	Sell
12:47:27	€ / R On 13-Jun-08			Currency Future	1	2,000,000	25,163.00	Client	Buy
12:53:25	€ / R On 17-Mar-08			Currency Future	1	1,000,000	12,310.00	Member	Buy
12:53:55	€ / R On 13-Jun-08			Currency Future	1	1,000,000	0.00	Member	Sell
12:57:19	€ / R On 13-Jun-08			Currency Future	1	1,000,000	12,551.30	Client	Buy
12:57:48	€ / R On 17-Mar-08			Currency Future	1	1,000,000	0.00	Client	Sell
<b>Total for € / R Currency Future:</b>					<b>11</b>	<b>8,062,000</b>	<b>50,348.00</b>		
16:12:13	R157 On 02-May-08			Bond Future	1	10,000,000	124,583.17	Member	Buy
16:12:13	R157 On 02-May-08			Bond Future	1	10,000,000	0.00	Client	Sell
16:12:25	R157 On 02-May-08			Bond Future	1	18,000,000	224,564.78	Client	Buy
16:12:25	R157 On 02-May-08			Bond Future	1	18,000,000	0.00	Member	Sell
16:17:18	R157 On 02-May-08			Bond Future	1	10,000,000	0.00	Member	Sell
16:17:18	R157 On 02-May-08			Bond Future	1	10,000,000	124,583.17	Client	Buy
16:17:35	R157 On 02-May-08			Bond Future	1	18,000,000	0.00	Client	Sell
16:17:35	R157 On 02-May-08			Bond Future	1	18,000,000	224,564.78	Member	Buy
16:17:55	R157 On 02-May-08			Bond Future	1	10,000,000	124,583.17	Member	Buy
16:17:55	R157 On 02-May-08			Bond Future	1	10,000,000	0.00	Client	Sell
16:18:05	R157 On 02-May-08			Bond Future	1	18,000,000	224,564.78	Client	Buy
16:18:05	R157 On 02-May-08			Bond Future	1	18,000,000	0.00	Member	Sell
<b>Total for R157 Bond Future:</b>					<b>12</b>	<b>168,000,000</b>	<b>1,047,443.84</b>		

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
14:07:05	R209 On 02-May-08			Bond Future	1	300,000	2,336.97	Client	Buy
14:07:05	R209 On 02-May-08			Bond Future	1	300,000	0.00	Client	Sell
<b>Total for R209 Bond Future:</b>					<b>2</b>	<b>600,000</b>	<b>2,336.97</b>		
<b>Grand Total for all Instruments:</b>					<b>81</b>	<b>189,576,000</b>	<b>1,155,324.91</b>		