



Derivatives Matched Trades Report

Report for 17/03/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:03:48	\$ / R On 13-Jun-08			Currency Future	1	30,000	0.00	Client	Sell
09:13:33	\$ / R On 13-Jun-08			Currency Future	1	3,000	0.00	Client	Sell
09:13:33	\$ / R On 13-Jun-08			Currency Future	1	3,000	24.87	Client	Buy
09:13:38	\$ / R On 13-Jun-08			Currency Future	1	5,000	41.44	Client	Buy
09:13:38	\$ / R On 13-Jun-08			Currency Future	1	5,000	0.00	Client	Sell
09:13:43	\$ / R On 13-Jun-08			Currency Future	1	2,000	0.00	Client	Sell
09:13:43	\$ / R On 13-Jun-08			Currency Future	1	2,000	16.56	Client	Buy
09:14:05	\$ / R On 13-Jun-08			Currency Future	1	2,000	16.55	Client	Buy
09:14:05	\$ / R On 13-Jun-08			Currency Future	1	2,000	0.00	Client	Sell
09:14:22	\$ / R On 13-Jun-08			Currency Future	1	2,000	16.43	Client	Buy
09:14:22	\$ / R On 13-Jun-08			Currency Future	1	2,000	0.00	Client	Sell
09:14:24	\$ / R On 13-Jun-08			Currency Future	1	38,000	0.00	Client	Sell
09:17:39	\$ / R On 13-Jun-08			Currency Future	1	25,000	0.00	Client	Sell
09:20:14	\$ / R On 13-Jun-08			Currency Future	1	6,000	0.00	Client	Sell
09:20:35	\$ / R On 13-Jun-08			Currency Future	1	1,000	0.00	Client	Sell
09:20:35	\$ / R On 13-Jun-08			Currency Future	1	1,000	8.26	Client	Buy
09:23:06	\$ / R On 13-Jun-08			Currency Future	1	1,000	0.00	Client	Sell
09:28:00	\$ / R On 13-Jun-08			Currency Future	1	6,000	0.00	Client	Sell
09:31:12	\$ / R On 13-Jun-08			Currency Future	1	50,000	0.00	Client	Sell
09:45:22	\$ / R On 13-Jun-08			Currency Future	1	15,000	0.00	Client	Sell
09:45:22	\$ / R On 13-Jun-08			Currency Future	1	3,000	0.00	Client	Sell
09:45:22	\$ / R On 13-Jun-08			Currency Future	1	12,000	0.00	Client	Sell
09:46:45	\$ / R On 13-Jun-08			Currency Future	1	243,000	0.00	Client	Sell
09:48:19	\$ / 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
09:48:19	\$ / R On 13-Jun-08			Currency Future	1	100,000	0.00	Client	Sell
09:52:08	\$ / R On 13-Jun-08			Currency Future	1	300,000	2,487.87	Client	Buy
09:52:08	\$ / R On 13-Jun-08			Currency Future	1	300,000	0.00	Member	Sell
10:18:27	\$ / R On 15-Sep-08			Currency Future	1	10,000	0.00	Client	Sell
10:32:32	\$ / R On 13-Jun-08			Currency Future	1	50,000	0.00	Client	Sell
10:40:14	\$ / R On 13-Jun-08			Currency Future	1	20,000	0.00	Client	Sell
10:40:54	\$ / R On 13-Jun-08			Currency Future	1	5,000	0.00	Client	Sell
10:59:06	\$ / R On 13-Jun-08			Currency Future	1	105,000	0.00	Client	Sell
11:15:12	\$ / R On 13-Jun-08			Currency Future	1	200,000	0.00	Member	Sell
11:15:12	\$ / R On 13-Jun-08			Currency Future	1	200,000	1,664.00	Client	Buy
11:16:56	\$ / R On 13-Jun-08			Currency Future	1	20,000	0.00	Client	Sell
11:16:57	\$ / R On 15-Sep-08			Currency Future	1	175,000	0.00	Client	Sell
11:41:10	\$ / R On 13-Jun-08			Currency Future	1	109,000	0.00	Client	Sell
12:02:44	\$ / R On 13-Jun-08			Currency Future	1	20,000	0.00	Client	Sell
12:03:08	\$ / R On 13-Jun-08			Currency Future	1	20,000	166.10	Client	Buy
12:03:08	\$ / R On 13-Jun-08			Currency Future	1	20,000	0.00	Client	Sell
12:03:15	\$ / R On 13-Jun-08			Currency Future	1	280,000	0.00	Client	Sell
13:22:25	\$ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Client	Sell
13:22:25	\$ / R On 13-Jun-08			Currency Future	1	10,000	83.10	Client	Buy
13:39:32	\$ / R On 13-Jun-08			Currency Future	1	50,000	0.00	Client	Sell
13:39:32	\$ / R On 13-Jun-08			Currency Future	1	100,000	0.00	Client	Sell
13:43:10	\$ / R On 13-Jun-08			Currency Future	1	1,000	8.35	Client	Buy
13:43:10	\$ / R On 13-Jun-08			Currency Future	1	1,000	0.00	Client	Sell
14:43:12	\$ / R On 12-Dec-08			Currency Future	1	3,000,000	26,289.60	Client	Buy
14:43:12	\$ / R On 12-Dec-08			Currency Future	1	3,000,000	0.00	Member	Sell
15:01:51	\$ / R On 13-Jun-08			Currency Future	1	28,000	0.00	Client	Sell
15:07:38	\$ / R On 13-Jun-08			Currency Future	1	4,000	0.00	Client	Sell
15:07:38	\$ / R On 13-Jun-08			Currency Future	1	96,000	0.00	Client	Sell
15:19:09	\$ / R On 13-Jun-08			Currency Future	1	10,000	83.20	Client	Buy
15:19:23	\$ / R On 13-Jun-08			Currency Future	1	5,000	41.60	Client	Buy
15:28:15	\$ / R On 13-Jun-08			Currency Future	1	50,000	416.30	Member	Buy
15:28:35	\$ / R On 13-Jun-08			Currency Future	1	50,000	0.00	Member	Sell
15:31:46	\$ / R On 13-Jun-08			Currency Future	1	5,000	0.00	Client	Sell
15:31:46	\$ / R On 13-Jun-08			Currency Future	1	5,000	41.68	Client	Buy
15:32:25	\$ / R On 13-Jun-08			Currency Future	1	5,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:55:35	\$ / R On 13-Jun-08			Currency Future	1	100,000	0.00	Client	Sell
16:06:19	\$ / R On 13-Jun-08			Currency Future	1	5,000	0.00	Client	Sell
Total for \$ / R Currency Future:					61	8,948,000	31,405.90		
10:31:47	£ / R On 13-Jun-08			Currency Future	1	100,000	0.00	Member	Sell
10:33:22	£ / R On 13-Jun-08			Currency Future	1	100,000	1,658.55	Client	Buy
Total for £ / R Currency Future:					2	200,000	1,658.55		
09:49:13	€ / R On 17-Mar-08			Currency Future	1	50,000	638.93	Member	Buy
09:49:36	€ / R On 13-Jun-08			Currency Future	1	50,000	0.00	Member	Sell
10:05:34	€ / R On 17-Mar-08			Currency Future	1	50,000	0.00	Client	Sell
10:06:02	€ / R On 13-Jun-08			Currency Future	1	50,000	652.38	Client	Buy
10:28:15	€ / R On 13-Jun-08			Currency Future	1	50,000	0.00	Member	Sell
12:33:32	€ / R On 13-Jun-08			Currency Future	1	2,000,000	26,088.00	Member	Buy
13:02:14	€ / R On 13-Jun-08			Currency Future	1	2,000,000	0.00	Client	Sell
13:58:20	€ / R On 13-Jun-08			Currency Future	1	10,000	129.50	Client	Buy
13:58:20	€ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Client	Sell
13:58:20	€ / R On 13-Jun-08			Currency Future	1	5,000	64.75	Client	Buy
13:58:20	€ / R On 13-Jun-08			Currency Future	1	5,000	0.00	Client	Sell
14:45:17	€ / R On 12-Dec-08			Currency Future	1	1,000,000	0.00	Member	Sell
14:47:34	€ / R On 13-Jun-08			Currency Future	1	50,000	654.05	Client	Buy
14:50:23	€ / R On 12-Dec-08			Currency Future	1	1,000,000	13,630.00	Client	Buy
16:14:24	€ / R On 13-Jun-08			Currency Future	1	40,000	0.00	Client	Sell
16:15:01	€ / R On 13-Jun-08			Currency Future	1	40,000	520.60	Member	Buy
Total for € / R Currency Future:					16	6,410,000	42,378.20		
15:40:57	R157 On 02-May-08			Bond Future	1	8,000,000	0.00	Client	Sell
15:40:57	R157 On 02-May-08			Bond Future	1	8,000,000	99,228.85	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
Total for R157 Bond Future:					2	16,000,000	99,228.85		
Grand Total for all Instruments:					81	31,558,000	174,671.50		