



Derivatives Matched Trades Report

Report for 02/04/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:43:34	\$ / R On 13-Jun-08			Currency Future	1	5,000	40.75	Client	Buy
08:43:34	\$ / R On 13-Jun-08			Currency Future	1	1,000	8.15	Client	Buy
08:44:20	\$ / R On 13-Jun-08			Currency Future	1	5,000	40.67	Client	Buy
08:45:04	\$ / R On 13-Jun-08			Currency Future	1	10,000	81.34	Client	Buy
09:03:53	\$ / R On 12-Dec-08			Currency Future	1	20,000	170.00	Client	Buy
09:04:17	\$ / R On 13-Jun-08			Currency Future	1	1,000	8.13	Client	Buy
09:07:08	\$ / R On 13-Jun-08			Currency Future	1	25,000	203.25	Client	Buy
09:07:56	\$ / R On 15-Sep-08			Currency Future	1	20,000	166.36	Client	Buy
09:13:55	\$ / R On 13-Jun-08			Currency Future	1	20,000	162.55	Client	Buy
09:13:56	\$ / R On 13-Jun-08			Currency Future	1	10,000	81.23	Client	Buy
09:14:48	\$ / R On 13-Jun-08			Currency Future	1	10,000	81.10	Client	Buy
09:25:42	\$ / R On 13-Jun-08			Currency Future	1	20,000	162.20	Client	Buy
09:32:44	\$ / R On 13-Jun-08			Currency Future	1	77,000	623.70	Client	Buy
09:32:44	\$ / R On 13-Jun-08			Currency Future	1	5,000	40.50	Client	Buy
09:32:44	\$ / R On 13-Jun-08			Currency Future	1	20,000	162.00	Client	Buy
09:32:44	\$ / R On 13-Jun-08			Currency Future	1	25,000	202.50	Client	Buy
09:33:06	\$ / R On 13-Jun-08			Currency Future	1	20,000	161.80	Client	Buy
09:33:24	\$ / R On 13-Jun-08			Currency Future	1	30,000	242.61	Client	Buy
09:36:48	\$ / R On 13-Jun-08			Currency Future	1	2,000	16.15	Client	Buy
09:36:48	\$ / R On 13-Jun-08			Currency Future	1	2,000	0.00	Member	Sell
09:39:43	\$ / R On 13-Jun-08			Currency Future	1	1,000	0.00	Client	Sell
09:39:43	\$ / R On 13-Jun-08			Currency Future	1	1,000	8.08	Client	Buy
09:39:51	\$ / R On 13-Jun-08			Currency Future	1	8,000	0.00	Client	Sell
09:39:51	\$ / R On 13-Jun-08			Currency Future	1	8,000	64.56	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:41:52	\$ / R On 13-Jun-08			Currency Future	1	12,000	0.00	Client	Sell
09:41:52	\$ / R On 13-Jun-08			Currency Future	1	12,000	96.84	Client	Buy
09:44:13	\$ / R On 13-Jun-08			Currency Future	1	20,000	161.00	Client	Buy
09:44:13	\$ / R On 13-Jun-08			Currency Future	1	20,000	0.00	Client	Sell
09:44:13	\$ / R On 13-Jun-08			Currency Future	1	20,000	0.00	Client	Sell
09:44:13	\$ / R On 13-Jun-08			Currency Future	1	20,000	161.00	Client	Buy
09:46:07	\$ / R On 13-Jun-08			Currency Future	1	100,000	804.27	Member	Buy
09:47:05	\$ / R On 13-Jun-08			Currency Future	1	50,000	402.00	Client	Buy
09:47:05	\$ / R On 13-Jun-08			Currency Future	1	50,000	0.00	Client	Sell
09:48:01	\$ / R On 13-Jun-08			Currency Future	1	10,000	80.74	Client	Buy
09:48:01	\$ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Member	Sell
09:52:04	\$ / R On 13-Jun-08			Currency Future	1	10,000	80.50	Client	Buy
09:53:03	\$ / R On 12-Dec-08			Currency Future	1	6,000	50.79	Client	Buy
09:53:03	\$ / R On 12-Dec-08			Currency Future	1	6,000	0.00	Member	Sell
09:59:20	\$ / R On 15-Sep-08			Currency Future	1	5,000	0.00	Member	Sell
09:59:20	\$ / R On 15-Sep-08			Currency Future	1	5,000	41.28	Client	Buy
09:59:32	\$ / R On 13-Jun-08			Currency Future	1	200,000	1,612.90	Client	Buy
09:59:32	\$ / R On 13-Jun-08			Currency Future	1	200,000	0.00	Member	Sell
10:00:28	\$ / R On 13-Jun-08			Currency Future	1	50,000	0.00	Member	Sell
10:00:28	\$ / R On 13-Jun-08			Currency Future	1	50,000	403.20	Client	Buy
10:07:39	\$ / R On 13-Jun-08			Currency Future	1	20,000	160.80	Client	Buy
10:07:39	\$ / R On 13-Jun-08			Currency Future	1	20,000	0.00	Client	Sell
10:10:45	\$ / R On 13-Jun-08			Currency Future	1	5,000	0.00	Client	Sell
10:10:45	\$ / R On 13-Jun-08			Currency Future	1	5,000	40.21	Client	Buy
10:10:58	\$ / R On 15-Sep-08			Currency Future	1	50,000	412.00	Client	Buy
10:13:20	\$ / R On 13-Jun-08			Currency Future	1	100,000	0.00	Client	Sell
10:19:10	\$ / R On 13-Jun-08			Currency Future	1	5,000	40.25	Client	Buy
10:29:50	\$ / R On 15-Sep-08			Currency Future	1	100,000	825.40	Client	Buy
10:42:14	\$ / R On 13-Jun-08			Currency Future	1	15,000	121.30	Client	Buy
11:30:31	\$ / R On 13-Jun-08			Currency Future	1	4,000	0.00	Client	Sell
11:30:31	\$ / R On 13-Jun-08			Currency Future	1	20,000	0.00	Client	Sell
11:30:31	\$ / R On 13-Jun-08			Currency Future	1	4,000	32.24	Client	Buy
11:30:36	\$ / R On 13-Jun-08			Currency Future	1	26,000	0.00	Client	Sell
11:33:20	\$ / R On 13-Jun-08			Currency Future	1	500,000	0.00	Member	Sell
11:42:38	\$ / R On 13-Jun-08			Currency Future	1	10,000	80.90	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:42:42	\$ / R On 13-Jun-08			Currency Future	1	500,000	4,044.00	Client	Buy
11:43:28	\$ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Client	Sell
11:46:29	\$ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Client	Sell
11:46:29	\$ / R On 13-Jun-08			Currency Future	1	10,000	80.95	Client	Buy
11:47:40	\$ / R On 13-Jun-08			Currency Future	1	20,000	0.00	Client	Sell
11:47:40	\$ / R On 13-Jun-08			Currency Future	1	20,000	161.89	Client	Buy
12:09:08	\$ / R On 13-Jun-08			Currency Future	1	2,000	16.19	Client	Buy
12:11:35	\$ / R On 15-Sep-08			Currency Future	1	10,000	82.83	Client	Buy
12:22:19	\$ / R On 15-Sep-08			Currency Future	1	50,000	413.50	Client	Buy
12:22:51	\$ / R On 13-Jun-08			Currency Future	1	20,000	161.60	Client	Buy
12:45:23	\$ / R On 13-Jun-08			Currency Future	1	10,000	80.50	Client	Buy
12:47:13	\$ / R On 13-Jun-08			Currency Future	1	15,000	120.63	Client	Buy
12:47:25	\$ / R On 13-Jun-08			Currency Future	1	20,000	160.80	Client	Buy
12:48:57	\$ / R On 13-Jun-08			Currency Future	1	10,000	80.31	Client	Buy
12:56:03	\$ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Client	Sell
12:56:03	\$ / R On 13-Jun-08			Currency Future	1	10,000	80.10	Client	Buy
12:57:00	\$ / R On 13-Jun-08			Currency Future	1	1,000	8.04	Client	Buy
13:11:37	\$ / R On 15-Sep-08			Currency Future	1	250,000	0.00	Member	Sell
13:13:36	\$ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Member	Sell
13:34:46	\$ / R On 13-Jun-08			Currency Future	1	10,000	80.65	Client	Buy
13:52:13	\$ / R On 15-Sep-08			Currency Future	1	1,000	8.23	Client	Buy
14:14:43	\$ / R On 13-Jun-08			Currency Future	1	24,000	192.96	Client	Buy
14:17:43	\$ / R On 13-Jun-08			Currency Future	1	5,000	40.10	Client	Buy
14:17:43	\$ / R On 12-Dec-08			Currency Future	1	10,000	83.95	Client	Buy
14:23:13	\$ / R On 15-Sep-08			Currency Future	1	250,000	2,054.13	Client	Buy
14:24:43	\$ / R On 12-Dec-08			Currency Future	1	3,000	25.19	Client	Buy
14:28:04	\$ / R On 15-Sep-08			Currency Future	1	50,000	410.00	Client	Buy
14:28:04	\$ / R On 15-Sep-08			Currency Future	1	400,000	3,280.00	Client	Buy
14:33:39	\$ / R On 13-Jun-08			Currency Future	1	1,000	8.01	Client	Buy
14:33:39	\$ / R On 13-Jun-08			Currency Future	1	1,000	0.00	Client	Sell
14:35:08	\$ / R On 13-Jun-08			Currency Future	1	9,000	72.09	Client	Buy
14:56:06	\$ / R On 13-Jun-08			Currency Future	1	10,000	80.19	Client	Buy
14:56:50	\$ / R On 15-Sep-08			Currency Future	1	100,000	819.95	Client	Buy
14:57:34	\$ / R On 15-Sep-08			Currency Future	1	50,000	409.98	Client	Buy
14:59:04	\$ / R On 12-Dec-08			Currency Future	1	1,181,000	10,000.12	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
14:59:04	\$ / R On 12-Dec-08			Currency Future	1	1,181,000	0.00	Member	Sell
15:11:47	\$ / R On 13-Jun-08			Currency Future	1	4,000	32.09	Client	Buy
15:13:03	\$ / R On 13-Jun-08			Currency Future	1	150,000	0.00	Member	Sell
15:31:06	\$ / R On 13-Jun-08			Currency Future	1	1,497,000	0.00	Member	Sell
15:31:35	\$ / R On 13-Jun-08			Currency Future	1	500,000	0.00	Member	Sell
15:41:44	\$ / R On 15-Sep-08			Currency Future	1	60,000	0.00	Client	Sell
15:48:47	\$ / R On 15-Sep-08			Currency Future	1	20,000	164.74	Client	Buy
16:18:00	\$ / R On 15-Sep-08			Currency Future	1	5,000	41.09	Client	Buy
16:19:57	\$ / R On 13-Jun-08			Currency Future	1	150,000	1,202.63	Client	Buy
16:34:33	\$ / R On 13-Jun-08			Currency Future	1	500,000	4,007.25	Client	Buy
16:35:06	\$ / R On 13-Jun-08			Currency Future	1	1,497,000	11,997.71	Client	Buy
16:44:59	\$ / R On 13-Jun-08			Currency Future	1	5,000	40.05	Client	Buy
16:44:59	\$ / R On 13-Jun-08			Currency Future	1	5,000	0.00	Client	Sell
16:51:12	\$ / R On 13-Jun-08			Currency Future	1	15,000	120.32	Client	Buy
16:52:08	\$ / R On 13-Jun-08			Currency Future	1	5,000	40.08	Client	Buy
16:52:11	\$ / R On 13-Jun-08			Currency Future	1	20,000	0.00	Client	Sell
16:52:11	\$ / R On 13-Jun-08			Currency Future	1	20,000	161.60	Client	Buy
16:54:12	\$ / R On 13-Jun-08			Currency Future	1	10,000	80.10	Client	Buy
16:54:12	\$ / R On 13-Jun-08			Currency Future	1	5,000	40.05	Client	Buy
16:54:52	\$ / R On 13-Jun-08			Currency Future	1	10,000	80.00	Client	Buy
16:54:52	\$ / R On 13-Jun-08			Currency Future	1	30,000	240.00	Client	Buy
16:54:53	\$ / R On 12-Dec-08			Currency Future	1	400,000	3,348.00	Client	Buy
16:55:45	\$ / R On 15-Sep-08			Currency Future	1	6,000	49.05	Client	Buy
16:55:55	\$ / R On 13-Jun-08			Currency Future	1	4,000	31.97	Client	Buy

Total for \$ / R Currency Future: 118 11,278,000 53,068.81

09:16:44	£ / R On 15-Sep-08			Currency Future	1	20,000	325.20	Client	Buy
09:17:55	£ / R On 12-Dec-08			Currency Future	1	30,000	495.60	Client	Buy
09:26:08	£ / R On 13-Jun-08			Currency Future	1	5,000	79.90	Client	Buy
09:32:44	£ / R On 13-Jun-08			Currency Future	1	10,000	159.60	Client	Buy
09:36:42	£ / R On 12-Dec-08			Currency Future	1	3,000	49.32	Client	Buy
09:54:17	£ / R On 13-Jun-08			Currency Future	1	20,000	318.00	Client	Buy
09:54:17	£ / 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
12:48:57	€ / R On 13-Jun-08			Currency Future	1	3,000	37.60	Client	Buy
13:02:12	€ / R On 15-Sep-08			Currency Future	1	500,000	0.00	Client	Sell
13:02:28	€ / R On 15-Sep-08			Currency Future	1	500,000	0.00	Client	Sell
13:13:11	€ / R On 13-Jun-08			Currency Future	1	5,000	0.00	Member	Sell
13:14:52	€ / R On 13-Jun-08			Currency Future	1	20,000	0.00	Member	Sell
13:34:14	€ / R On 13-Jun-08			Currency Future	1	20,000	249.94	Client	Buy
13:37:50	€ / R On 13-Jun-08			Currency Future	1	5,000	62.89	Client	Buy
14:15:21	€ / R On 13-Jun-08			Currency Future	1	20,000	250.60	Client	Buy
14:15:37	€ / R On 13-Jun-08			Currency Future	1	10,000	125.20	Client	Buy
14:17:41	€ / R On 13-Jun-08			Currency Future	1	10,000	124.95	Client	Buy
14:24:09	€ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Member	Sell
14:26:03	€ / R On 13-Jun-08			Currency Future	1	1,000	12.48	Client	Buy
14:26:03	€ / R On 13-Jun-08			Currency Future	1	1,000	0.00	Client	Sell
14:26:04	€ / R On 12-Dec-08			Currency Future	1	1,000	12.96	Client	Buy
14:28:04	€ / R On 13-Jun-08			Currency Future	1	9,000	112.32	Client	Buy
14:49:48	€ / R On 13-Jun-08			Currency Future	1	10,000	125.00	Client	Buy
14:58:12	€ / R On 12-Dec-08			Currency Future	1	1,908,000	24,994.80	Client	Buy
14:58:12	€ / R On 12-Dec-08			Currency Future	1	1,908,000	0.00	Member	Sell
14:58:34	€ / R On 12-Dec-08			Currency Future	1	763,000	0.00	Member	Sell
14:58:34	€ / R On 12-Dec-08			Currency Future	1	763,000	9,995.30	Client	Buy
15:32:40	€ / R On 13-Jun-08			Currency Future	1	1,444,000	0.00	Member	Sell
15:33:02	€ / R On 13-Jun-08			Currency Future	1	481,000	0.00	Member	Sell
15:37:07	€ / R On 13-Jun-08			Currency Future	1	25,000	313.60	Client	Buy
16:29:41	€ / R On 13-Jun-08			Currency Future	1	481,000	5,995.38	Client	Buy
16:30:49	€ / R On 13-Jun-08			Currency Future	1	1,444,000	17,998.59	Client	Buy
16:54:12	€ / R On 13-Jun-08			Currency Future	1	15,000	187.13	Client	Buy
16:55:13	€ / R On 13-Jun-08			Currency Future	1	10,000	124.60	Client	Buy
Total for € / R Currency Future:					43	11,909,000	69,719.71		
09:24:43	R157 On 02-May-08			Bond Future	1	13,000,000	0.00	Client	Sell
09:24:43	R157 On 02-May-08			Bond Future	1	13,000,000	162,657.85	Member	Buy
16:09:12	R157 On 02-May-08			Bond Future	1	5,000,000	0.00	Client	Sell
16:09:12	R157 On 02-May-08			Bond Future	1	5,000,000	62,782.62	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:					4	36,000,000	225,440.47		
16:08:26	R186 On 02-May-08			Bond Future	1	8,000,000	0.00	Client	Sell
16:08:26	R186 On 02-May-08			Bond Future	1	8,000,000	94,770.75	Member	Buy
Total for R186 Bond Future:					2	16,000,000	94,770.75		
Grand Total for all Instruments:					189	75,462,000	447,079.28		