



Derivatives Matched Trades Report

Report for 05/06/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:10:58	\$ / R On 13-Jun-08			Currency Future	1	40,000	311.04	Client	Buy
09:16:02	\$ / R On 15-Sep-08			Currency Future	1	200,000	0.00	Client	Sell
09:50:29	\$ / R On 13-Jun-08			Currency Future	1	1,000,000	7,749.80	Member	Buy
09:50:29	\$ / R On 13-Jun-08			Currency Future	1	1,000,000	0.00	Client	Sell
10:14:40	\$ / R On 13-Jun-08			Currency Future	1	4,000	0.00	Client	Sell
10:50:33	\$ / R On 13-Jun-08			Currency Future	1	5,000	0.00	Client	Sell
10:50:33	\$ / R On 13-Jun-08			Currency Future	1	5,000	38.90	Client	Buy
11:22:03	\$ / R On 13-Jun-08			Currency Future	1	15,000	0.00	Client	Sell
11:22:03	\$ / R On 13-Jun-08			Currency Future	1	5,000	0.00	Client	Sell
11:22:28	\$ / R On 15-Sep-08			Currency Future	1	50,000	400.00	Member	Buy
11:52:41	\$ / R On 13-Jun-08			Currency Future	1	5,000	0.00	Client	Sell
11:57:31	\$ / R On 15-Sep-08			Currency Future	1	281,000	0.00	Client	Sell
12:00:58	\$ / R On 13-Jun-08			Currency Future	1	20,000	0.00	Client	Sell
12:04:18	\$ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Client	Sell
12:04:36	\$ / R On 13-Jun-08			Currency Future	1	50,000	0.00	Member	Sell
12:04:45	\$ / R On 13-Jun-08			Currency Future	1	3,000	0.00	Client	Sell
12:06:13	\$ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Client	Sell
12:08:57	\$ / R On 13-Jun-08			Currency Future	1	1,000,000	0.00	Member	Sell
12:08:57	\$ / R On 13-Jun-08			Currency Future	1	1,000,000	7,839.90	Client	Buy
12:50:14	\$ / R On 15-Sep-08			Currency Future	1	100,000	805.00	Member	Buy
13:27:39	\$ / R On 13-Jun-08			Currency Future	1	300,000	2,354.97	Member	Buy
13:27:39	\$ / R On 13-Jun-08			Currency Future	1	300,000	0.00	Client	Sell
13:30:10	\$ / R On 12-Dec-08			Currency Future	1	2,300,000	18,976.15	Member	Buy
13:44:39	\$ / R On 12-Dec-08			Currency Future	1	2,300,000	0.00	Client	Sell
14:30:22	\$ / 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
14:30:22	\$ / R On 13-Jun-08			Currency Future	1	5,000	0.00	Client	Sell
14:30:51	\$ / R On 13-Jun-08			Currency Future	1	3,000	0.00	Client	Sell
14:30:51	\$ / R On 13-Jun-08			Currency Future	1	3,000	0.00	Client	Sell
14:30:57	\$ / R On 15-Sep-08			Currency Future	1	5,000	0.00	Client	Sell
14:31:04	\$ / R On 13-Jun-08			Currency Future	1	30,000	0.00	Client	Sell
14:31:10	\$ / R On 13-Jun-08			Currency Future	1	3,000	0.00	Client	Sell
14:39:00	\$ / R On 12-Dec-08			Currency Future	1	25,000	207.25	Client	Buy
14:40:44	\$ / R On 15-Sep-08			Currency Future	1	5,000	0.00	Client	Sell
14:56:41	\$ / R On 13-Jun-08			Currency Future	1	3,000	23.64	Client	Buy
15:59:04	\$ / R On 12-Dec-08			Currency Future	1	25,000	206.25	Client	Buy
16:13:02	\$ / R On 13-Jun-08			Currency Future	1	250,000	0.00	Client	Sell
16:16:08	\$ / R On 12-Dec-08			Currency Future	1	15,000	123.90	Client	Buy
16:39:54	\$ / R On 13-Jun-08			Currency Future	1	28,000	0.00	Client	Sell
16:39:54	\$ / R On 13-Jun-08			Currency Future	1	28,000	218.16	Client	Buy
16:43:56	\$ / R On 13-Jun-08			Currency Future	1	20,000	0.00	Client	Sell
16:46:47	\$ / R On 13-Jun-08			Currency Future	1	50,000	0.00	Client	Sell
16:49:31	\$ / R On 13-Jun-08			Currency Future	1	3,000	0.00	Client	Sell
16:49:31	\$ / R On 15-Sep-08			Currency Future	1	5,000	0.00	Client	Sell
16:51:02	\$ / R On 13-Jun-08			Currency Future	1	5,000	0.00	Client	Sell
16:51:44	\$ / R On 15-Sep-08			Currency Future	1	40,000	0.00	Member	Sell
16:51:44	\$ / R On 15-Sep-08			Currency Future	1	10,000	0.00	Client	Sell
16:51:44	\$ / R On 15-Sep-08			Currency Future	1	40,000	323.20	Client	Buy
16:51:44	\$ / R On 15-Sep-08			Currency Future	1	10,000	80.80	Client	Buy
16:59:45	\$ / R On 13-Jun-08			Currency Future	1	15,000	0.00	Client	Sell
16:59:49	\$ / R On 13-Jun-08			Currency Future	1	2,000	0.00	Client	Sell
17:00:49	\$ / R On 13-Jun-08			Currency Future	1	500,000	3,943.00	Member	Buy
17:00:49	\$ / R On 13-Jun-08			Currency Future	1	500,000	0.00	Client	Sell
Total for \$ / R Currency Future:					52	11,636,000	43,601.96		
12:33:46	£ / R On 15-Sep-08			Currency Future	1	230,000	0.00	Member	Sell
13:58:38	£ / R On 15-Sep-08			Currency Future	1	230,000	3,555.80	Client	Buy
16:46:47	£ / R On 15-Sep-08			Currency Future	1	5,000	0.00	Client	Sell
16:53:17	£ / R On 15-Sep-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
Total for £ / R Currency Future:					4	470,000	3,555.80		
09:37:39	€ / R On 13-Jun-08			Currency Future	1	8,000	0.00	Client	Sell
11:55:23	€ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
12:33:11	€ / R On 15-Sep-08			Currency Future	1	700,000	0.00	Member	Sell
13:57:50	€ / R On 15-Sep-08			Currency Future	1	700,000	8,584.80	Client	Buy
16:50:47	€ / R On 15-Sep-08			Currency Future	1	5,000	0.00	Client	Sell
16:50:47	€ / R On 15-Sep-08			Currency Future	1	5,000	0.00	Client	Sell
16:57:57	€ / R On 13-Jun-08			Currency Future	1	40,000	487.60	Member	Buy
16:58:19	€ / R On 15-Sep-08			Currency Future	1	10,000	124.59	Member	Buy
17:00:23	€ / R On 13-Jun-08			Currency Future	1	40,000	0.00	Client	Sell
17:00:34	€ / R On 15-Sep-08			Currency Future	1	10,000	0.00	Client	Sell
Total for € / R Currency Future:					10	1,528,000	9,196.99		
16:20:19	GOVI On 07-Aug-08			jGovi	1	10,000	0.00	Client	Sell
16:20:19	GOVI On 07-Aug-08			jGovi	1	10,000	2,528.96	Member	Buy
16:20:48	GOVI On 07-Aug-08			jGovi	1	30,000	7,586.88	Member	Buy
16:20:48	GOVI On 07-Aug-08			jGovi	1	30,000	0.00	Client	Sell
16:21:22	GOVI On 07-Aug-08			jGovi	1	10,000	0.00	Client	Sell
16:21:22	GOVI On 07-Aug-08			jGovi	1	10,000	2,528.96	Member	Buy
16:22:05	GOVI On 07-Aug-08			jGovi	1	540,000	136,563.84	Member	Buy
16:22:05	GOVI On 07-Aug-08			jGovi	1	540,000	0.00	Client	Sell
16:22:24	GOVI On 07-Aug-08			jGovi	1	290,000	0.00	Client	Sell
16:22:24	GOVI On 07-Aug-08			jGovi	1	290,000	73,339.84	Member	Buy
16:22:46	GOVI On 07-Aug-08			jGovi	1	50,000	12,644.80	Member	Buy
16:22:46	GOVI On 07-Aug-08			jGovi	1	50,000	0.00	Client	Sell
16:23:21	GOVI On 07-Aug-08			jGovi	1	10,000	0.00	Client	Sell
16:23:21	GOVI On 07-Aug-08			jGovi	1	10,000	2,528.96	Member	Buy
16:23:57	GOVI On 07-Aug-08			jGovi	1	420,000	106,216.32	Member	Buy
16:23:57	GOVI On 07-Aug-08			jGovi	1	420,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
Total for GOVI jGovi:					16	2,720,000	343,938.56		
16:24:34	R157 On 07-Aug-08			Bond Future	1	800,000	0.00	Client	Sell
16:24:34	R157 On 07-Aug-08			Bond Future	1	800,000	9,806.53	Member	Buy
16:25:12	R157 On 07-Aug-08			Bond Future	1	800,000	9,806.53	Member	Buy
16:25:12	R157 On 07-Aug-08			Bond Future	1	800,000	0.00	Client	Sell
16:25:37	R157 On 07-Aug-08			Bond Future	1	1,200,000	0.00	Client	Sell
16:25:37	R157 On 07-Aug-08			Bond Future	1	1,200,000	14,709.80	Member	Buy
16:26:19	R157 On 07-Aug-08			Bond Future	1	1,200,000	14,709.80	Member	Buy
16:26:19	R157 On 07-Aug-08			Bond Future	1	1,200,000	0.00	Client	Sell
16:26:58	R157 On 07-Aug-08			Bond Future	1	700,000	0.00	Client	Sell
16:26:58	R157 On 07-Aug-08			Bond Future	1	700,000	8,580.72	Member	Buy
16:27:36	R157 On 07-Aug-08			Bond Future	1	1,000,000	12,258.17	Member	Buy
16:27:36	R157 On 07-Aug-08			Bond Future	1	1,000,000	0.00	Client	Sell
16:27:58	R157 On 07-Aug-08			Bond Future	1	1,100,000	13,483.98	Member	Buy
16:27:58	R157 On 07-Aug-08			Bond Future	1	1,100,000	0.00	Client	Sell
Total for R157 Bond Future:					14	13,600,000	83,355.54		
Grand Total for all Instruments:					96	29,954,000	483,648.84		