



Derivatives Matched Trades Report

Report for 06/02/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:52:15	\$ / R On 17-Mar-08			Currency Future	1	25,000	0.00	Client	Sell
09:02:57	\$ / R On 17-Mar-08			Currency Future	1	30,000	0.00	Client	Sell
09:10:22	\$ / R On 17-Mar-08			Currency Future	1	4,000	0.00	Client	Sell
09:14:16	\$ / R On 17-Mar-08			Currency Future	1	7,000	54.11	Client	Buy
09:14:16	\$ / R On 17-Mar-08			Currency Future	1	7,000	0.00	Client	Sell
09:14:18	\$ / R On 17-Mar-08			Currency Future	1	5,000	0.00	Client	Sell
09:14:18	\$ / R On 17-Mar-08			Currency Future	1	5,000	38.65	Client	Buy
09:18:27	\$ / R On 17-Mar-08			Currency Future	1	1,000	7.70	Client	Buy
09:18:27	\$ / R On 17-Mar-08			Currency Future	1	1,000	0.00	Client	Sell
09:26:42	\$ / R On 17-Mar-08			Currency Future	1	1,000	7.70	Client	Buy
09:26:42	\$ / R On 17-Mar-08			Currency Future	1	1,000	0.00	Client	Sell
09:31:44	\$ / R On 17-Mar-08			Currency Future	1	8,000	0.00	Client	Sell
09:31:44	\$ / R On 17-Mar-08			Currency Future	1	10,000	0.00	Client	Sell
09:33:54	\$ / R On 17-Mar-08			Currency Future	1	210,000	0.00	Client	Sell
09:38:59	\$ / R On 13-Jun-08			Currency Future	1	30,000	0.00	Client	Sell
09:57:07	\$ / R On 17-Mar-08			Currency Future	1	1,000	0.00	Client	Sell
10:00:12	\$ / R On 17-Mar-08			Currency Future	1	6,000	0.00	Client	Sell
10:00:12	\$ / R On 17-Mar-08			Currency Future	1	6,000	46.74	Client	Buy
10:06:22	\$ / R On 17-Mar-08			Currency Future	1	7,000	0.00	Client	Sell
10:11:34	\$ / R On 17-Mar-08			Currency Future	1	3,000	0.00	Client	Sell
10:12:20	\$ / R On 17-Mar-08			Currency Future	1	20,000	0.00	Client	Sell
10:12:20	\$ / R On 17-Mar-08			Currency Future	1	10,000	0.00	Client	Sell
10:16:01	\$ / R On 17-Mar-08			Currency Future	1	291,000	0.00	Client	Sell
10:16:09	\$ / R On 13-Jun-08			Currency Future	1	800,000	0.00	Client	Sell
10:26:14	\$ / R On 17-Mar-08			Currency Future	1	7,000	54.43	Client	Buy

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10:33:59	\$ / R On 17-Mar-08			Currency Future	1	500,000	3,864.10	Member	Buy
10:43:05	\$ / R On 17-Mar-08			Currency Future	1	6,000	46.56	Client	Buy
10:43:27	\$ / R On 17-Mar-08			Currency Future	1	6,000	46.47	Client	Buy
10:43:43	\$ / R On 17-Mar-08			Currency Future	1	5,000	38.74	Client	Buy
11:04:13	\$ / R On 17-Mar-08			Currency Future	1	20,000	154.68	Client	Buy
11:04:13	\$ / R On 17-Mar-08			Currency Future	1	20,000	0.00	Member	Sell
11:06:43	\$ / R On 17-Mar-08			Currency Future	1	2,000	0.00	Client	Sell
11:10:07	\$ / R On 17-Mar-08			Currency Future	1	5,000	0.00	Client	Sell
11:15:28	\$ / R On 17-Mar-08			Currency Future	1	2,000	0.00	Client	Sell
11:18:43	\$ / R On 13-Jun-08			Currency Future	1	50,000	393.34	Member	Buy
11:19:13	\$ / R On 13-Jun-08			Currency Future	1	50,000	0.00	Member	Sell
11:44:16	\$ / R On 17-Mar-08			Currency Future	1	7,000	53.95	Member	Buy
11:45:10	\$ / R On 17-Mar-08			Currency Future	1	130,000	1,002.34	Member	Buy
11:54:52	\$ / R On 17-Mar-08			Currency Future	1	50,000	0.00	Client	Sell
11:54:52	\$ / R On 17-Mar-08			Currency Future	1	50,000	385.20	Member	Buy
12:04:49	\$ / R On 13-Jun-08			Currency Future	1	8,000	63.20	Client	Buy
12:04:49	\$ / R On 13-Jun-08			Currency Future	1	8,000	0.00	Member	Sell
12:21:38	\$ / R On 17-Mar-08			Currency Future	1	7,000	0.00	Client	Sell
12:22:15	\$ / R On 17-Mar-08			Currency Future	1	130,000	0.00	Client	Sell
12:22:48	\$ / R On 17-Mar-08			Currency Future	1	10,000	0.00	Member	Sell
12:23:45	\$ / R On 17-Mar-08			Currency Future	1	10,000	77.20	Client	Buy
12:31:54	\$ / R On 15-Sep-08			Currency Future	1	5,000	0.00	Client	Sell
12:31:54	\$ / R On 15-Sep-08			Currency Future	1	5,000	40.15	Member	Buy
12:32:39	\$ / R On 15-Sep-08			Currency Future	1	4,000	32.12	Member	Buy
12:32:39	\$ / R On 15-Sep-08			Currency Future	1	4,000	0.00	Client	Sell
12:39:14	\$ / R On 15-Sep-08			Currency Future	1	5,000	40.12	Member	Buy
12:39:14	\$ / R On 15-Sep-08			Currency Future	1	5,000	0.00	Client	Sell
12:49:54	\$ / R On 17-Mar-08			Currency Future	1	500,000	0.00	Client	Sell
12:50:45	\$ / R On 13-Jun-08			Currency Future	1	10,000	78.70	Client	Buy
12:50:45	\$ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Client	Sell
13:52:55	\$ / R On 17-Mar-08			Currency Future	1	10,000	77.25	Client	Buy
13:52:55	\$ / R On 17-Mar-08			Currency Future	1	10,000	0.00	Member	Sell
13:57:41	\$ / R On 13-Jun-08			Currency Future	1	5,000	39.35	Client	Buy
13:57:41	\$ / R On 13-Jun-08			Currency Future	1	5,000	0.00	Client	Sell
14:43:27	\$ / R On 17-Mar-08			Currency Future	1	20,000	0.00	Client	Sell
14:43:27	\$ / R On 17-Mar-08			Currency Future	1	20,000	154.18	Member	Buy

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15:35:42	\$ / R On 17-Mar-08			Currency Future	1	1,000,000	0.00	Member	Sell
15:35:43	\$ / R On 13-Jun-08			Currency Future	1	1,000,000	0.00	Member	Sell
15:36:00	\$ / R On 13-Jun-08			Currency Future	1	1,000,000	0.00	Member	Sell
15:36:14	\$ / R On 17-Mar-08			Currency Future	1	1,000,000	0.00	Member	Sell
15:36:57	\$ / R On 17-Mar-08			Currency Future	1	60,000	0.00	Member	Sell
15:36:57	\$ / R On 17-Mar-08			Currency Future	1	60,000	462.30	Client	Buy
15:43:30	\$ / R On 15-Sep-08			Currency Future	1	300,000	0.00	Client	Sell
15:43:30	\$ / R On 15-Sep-08			Currency Future	1	300,000	2,404.05	Member	Buy
15:59:33	\$ / R On 17-Mar-08			Currency Future	1	10,000	77.25	Member	Buy
15:59:33	\$ / R On 17-Mar-08			Currency Future	1	10,000	0.00	Client	Sell
16:03:39	\$ / R On 17-Mar-08			Currency Future	1	5,000	38.84	Client	Buy
16:03:47	\$ / R On 17-Mar-08			Currency Future	1	5,000	38.84	Client	Buy
16:03:54	\$ / R On 17-Mar-08			Currency Future	1	5,000	38.84	Client	Buy
16:31:57	\$ / R On 15-Sep-08			Currency Future	1	900,000	0.00	Client	Sell
Total for \$ / R Currency Future:					75	8,845,000	9,857.10		
09:06:06	€ / R On 15-Sep-08			Currency Future	1	500,000	0.00	Client	Sell
09:56:06	€ / R On 15-Sep-08			Currency Future	1	250,000	2,950.00	Client	Buy
Total for € / R Currency Future:					2	750,000	2,950.00		
16:39:13	GOVI On 07-Feb-08			jGovi	1	50,000	0.00		Sell
16:39:13	GOVI On 07-Feb-08			jGovi	1	50,000	12,908.30	Member	Buy
16:39:44	GOVI On 02-May-08			jGovi	1	70,000	0.00	Member	Sell
16:39:44	GOVI On 02-May-08			jGovi	1	70,000	18,540.06		Buy
Total for GOVI jGovi:					4	240,000	31,448.36		
16:15:15	R153 On 02-May-08			Bond Future	1	3,900,000	42,901.60		Buy
16:15:15	R153 On 02-May-08			Bond Future	1	3,900,000	0.00	Member	Sell
16:17:02	R153 On 02-May-08			Bond Future	1	2,300,000	0.00	Member	Sell
16:17:02	R153 On 02-May-08			Bond Future	1	2,300,000	25,314.75		Buy
16:35:59	R153 On 02-May-08			Bond Future	1	3,900,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:35:59	R153 On 02-May-08			Bond Future	1	3,900,000	42,901.60	Client	Buy
Total for R153 Bond Future:					6	20,200,000	111,117.96		
14:10:22	R157 On 07-Feb-08			Bond Future	1	50,000,000	654,591.70	Client	Buy
14:10:22	R157 On 07-Feb-08			Bond Future	1	50,000,000	0.00	Member	Sell
14:10:44	R157 On 07-Feb-08			Bond Future	1	10,000,000	0.00	Member	Sell
14:10:44	R157 On 07-Feb-08			Bond Future	1	10,000,000	130,918.34	Client	Buy
16:15:44	R157 On 02-May-08			Bond Future	1	3,300,000	41,974.12		Buy
16:15:44	R157 On 02-May-08			Bond Future	1	3,300,000	0.00	Member	Sell
16:37:38	R157 On 02-May-08			Bond Future	1	3,300,000	41,974.12	Client	Buy
16:37:38	R157 On 02-May-08			Bond Future	1	3,300,000	0.00	Client	Sell
Total for R157 Bond Future:					8	133,200,000	869,458.27		
16:18:37	R209 On 02-May-08			Bond Future	1	2,000,000	15,579.78	Member	Buy
16:18:37	R209 On 02-May-08			Bond Future	1	2,000,000	0.00		Sell
Total for R209 Bond Future:					2	4,000,000	15,579.78		
Grand Total for all Instruments:					97	167,235,000	1,040,411.47		