



Derivatives Matched Trades Report

Report for 15/02/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:43:48	\$ / R On 17-Mar-08			Currency Future	1	20,000	153.50	Client	Buy
09:45:30	\$ / R On 17-Mar-08			Currency Future	1	3,000	23.01	Client	Buy
09:45:30	\$ / R On 17-Mar-08			Currency Future	1	3,000	0.00	Client	Sell
09:52:17	\$ / R On 17-Mar-08			Currency Future	1	3,000	22.95	Client	Buy
09:52:17	\$ / R On 17-Mar-08			Currency Future	1	3,000	0.00	Client	Sell
09:54:18	\$ / R On 17-Mar-08			Currency Future	1	27,000	206.55	Client	Buy
09:58:43	\$ / R On 17-Mar-08			Currency Future	1	50,000	381.00	Client	Buy
09:58:43	\$ / R On 17-Mar-08			Currency Future	1	50,000	0.00	Client	Sell
10:02:08	\$ / R On 17-Mar-08			Currency Future	1	100,000	0.00	Client	Sell
10:02:14	\$ / R On 13-Jun-08			Currency Future	1	15,000	117.00	Client	Buy
10:02:14	\$ / R On 13-Jun-08			Currency Future	1	15,000	0.00	Client	Sell
10:02:14	\$ / R On 13-Jun-08			Currency Future	1	485,000	0.00	Client	Sell
10:04:39	\$ / R On 13-Jun-08			Currency Future	1	100,000	778.38	Member	Buy
10:05:31	\$ / R On 17-Mar-08			Currency Future	1	50,000	0.00	Client	Sell
10:08:49	\$ / R On 13-Jun-08			Currency Future	1	100,000	0.00	Client	Sell
10:18:37	\$ / R On 15-Sep-08			Currency Future	1	26,000	208.33	Client	Buy
10:20:20	\$ / R On 13-Jun-08			Currency Future	1	1,000	0.00	Client	Sell
10:21:32	\$ / R On 17-Mar-08			Currency Future	1	2,000	0.00	Client	Sell
10:21:32	\$ / R On 17-Mar-08			Currency Future	1	2,000	15.24	Client	Buy
10:29:11	\$ / R On 17-Mar-08			Currency Future	1	2,000	15.24	Client	Buy
10:29:11	\$ / R On 17-Mar-08			Currency Future	1	2,000	0.00	Client	Sell
10:55:41	\$ / R On 13-Jun-08			Currency Future	1	10,000	78.39	Client	Buy
11:09:39	\$ / R On 17-Mar-08			Currency Future	1	45,000	0.00	Client	Sell
11:22:31	\$ / R On 17-Mar-08			Currency Future	1	1,000	0.00	Client	Sell
11:22:31	\$ / R On 17-Mar-08			Currency Future	1	1,000	7.62	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:25:53	\$ / R On 17-Mar-08			Currency Future	1	249,000	0.00	Client	Sell
11:32:44	\$ / R On 17-Mar-08			Currency Future	1	2,000	0.00	Client	Sell
11:47:37	\$ / R On 17-Mar-08			Currency Future	1	5,000	38.15	Client	Buy
11:47:37	\$ / R On 17-Mar-08			Currency Future	1	5,000	0.00	Client	Sell
11:59:09	\$ / R On 17-Mar-08			Currency Future	1	5,000	0.00	Client	Sell
12:03:33	\$ / R On 13-Jun-08			Currency Future	1	250,000	1,960.00	Client	Buy
12:03:33	\$ / R On 13-Jun-08			Currency Future	1	250,000	0.00	Member	Sell
13:36:49	\$ / R On 17-Mar-08			Currency Future	1	200,000	1,541.80	Client	Buy
13:42:38	\$ / R On 17-Mar-08			Currency Future	1	200,000	1,540.00	Client	Buy
13:57:50	\$ / R On 15-Sep-08			Currency Future	1	131,000	1,054.55	Client	Buy
14:23:16	\$ / R On 15-Sep-08			Currency Future	1	13,000	104.74	Client	Buy
Total for \$ / R Currency Future:					36	2,426,000	8,246.44		
10:17:31	£ / R On 13-Jun-08			Currency Future	1	40,000	612.80	Member	Buy
11:21:39	£ / R On 13-Jun-08			Currency Future	1	65,000	985.86	Member	Buy
11:59:14	£ / R On 13-Jun-08			Currency Future	1	65,000	0.00	Client	Sell
14:22:56	£ / R On 15-Sep-08			Currency Future	1	7,000	109.20	Client	Buy
Total for £ / R Currency Future:					4	177,000	1,707.86		
10:04:00	€ / R On 13-Jun-08			Currency Future	1	200,000	0.00	Client	Sell
10:15:32	€ / R On 15-Sep-08			Currency Future	1	13,000	151.45	Client	Buy
10:15:32	€ / R On 15-Sep-08			Currency Future	1	13,000	151.45	Client	Buy
12:11:17	€ / R On 13-Jun-08			Currency Future	1	250,000	2,861.90	Client	Buy
12:12:21	€ / R On 13-Jun-08			Currency Future	1	250,000	0.00	Member	Sell
14:22:52	€ / R On 15-Sep-08			Currency Future	1	9,000	105.75	Client	Buy
Total for € / R Currency Future:					6	735,000	3,270.55		
Grand Total for all Instruments:					46	3,338,000	13,224.85		