



# Derivatives Matched Trades Report

Report for 27/02/2008

| Matched Time | Contract Details    | Strike | C/P | Product         | No of Trades | Nominal | Value (R000's) | Trade Type | Buy/Sell |
|--------------|---------------------|--------|-----|-----------------|--------------|---------|----------------|------------|----------|
| 08:53:34     | \$ / R On 17-Mar-08 |        |     | Currency Future | 1            | 3,000   | 0.00           | Client     | Sell     |
| 08:53:34     | \$ / R On 17-Mar-08 |        |     | Currency Future | 1            | 3,000   | 22.68          | Client     | Buy      |
| 08:58:17     | \$ / R On 17-Mar-08 |        |     | Currency Future | 1            | 5,000   | 37.95          | Client     | Buy      |
| 08:58:17     | \$ / R On 17-Mar-08 |        |     | Currency Future | 1            | 5,000   | 0.00           | Client     | Sell     |
| 08:58:39     | \$ / R On 17-Mar-08 |        |     | Currency Future | 1            | 2,000   | 0.00           | Client     | Sell     |
| 08:58:39     | \$ / R On 17-Mar-08 |        |     | Currency Future | 1            | 2,000   | 15.20          | Client     | Buy      |
| 09:00:22     | \$ / R On 17-Mar-08 |        |     | Currency Future | 1            | 7,000   | 0.00           | Client     | Sell     |
| 09:00:22     | \$ / R On 17-Mar-08 |        |     | Currency Future | 1            | 7,000   | 53.06          | Client     | Buy      |
| 09:02:32     | \$ / R On 17-Mar-08 |        |     | Currency Future | 1            | 1,000   | 7.58           | Client     | Buy      |
| 09:02:32     | \$ / R On 17-Mar-08 |        |     | Currency Future | 1            | 1,000   | 0.00           | Client     | Sell     |
| 09:09:43     | \$ / R On 13-Jun-08 |        |     | Currency Future | 1            | 1,000   | 7.76           | Client     | Buy      |
| 09:09:43     | \$ / R On 13-Jun-08 |        |     | Currency Future | 1            | 1,000   | 7.75           | Client     | Buy      |
| 09:09:43     | \$ / R On 13-Jun-08 |        |     | Currency Future | 1            | 1,000   | 7.76           | Client     | Buy      |
| 09:09:43     | \$ / R On 13-Jun-08 |        |     | Currency Future | 1            | 2,000   | 15.54          | Client     | Buy      |
| 09:15:33     | \$ / R On 17-Mar-08 |        |     | Currency Future | 1            | 100,000 | 756.75         | Member     | Buy      |
| 09:15:52     | \$ / R On 17-Mar-08 |        |     | Currency Future | 1            | 10,000  | 75.65          | Client     | Buy      |
| 09:17:53     | \$ / R On 17-Mar-08 |        |     | Currency Future | 1            | 3,000   | 22.68          | Client     | Buy      |
| 09:17:53     | \$ / R On 17-Mar-08 |        |     | Currency Future | 1            | 10,000  | 75.60          | Client     | Buy      |
| 09:17:53     | \$ / R On 17-Mar-08 |        |     | Currency Future | 1            | 7,000   | 52.92          | Client     | Buy      |
| 09:17:53     | \$ / R On 17-Mar-08 |        |     | Currency Future | 1            | 2,000   | 15.12          | Client     | Buy      |
| 09:18:59     | \$ / R On 17-Mar-08 |        |     | Currency Future | 1            | 40,000  | 302.06         | Client     | Buy      |
| 09:20:02     | \$ / R On 17-Mar-08 |        |     | Currency Future | 1            | 5,000   | 37.75          | Client     | Buy      |
| 09:20:02     | \$ / R On 17-Mar-08 |        |     | Currency Future | 1            | 100,000 | 755.00         | Client     | Buy      |
| 09:20:02     | \$ / R On 13-Jun-08 |        |     | Currency Future | 1            | 10,000  | 77.10          | Client     | Buy      |
| 09:20:34     | \$ / R On 15-Sep-08 |        |     | Currency Future | 1            | 40,000  | 315.00         | Client     | Buy      |

| Matched Time | Contract Details    | Strike | C/P | Product         | No of Trades | Nominal   | Value (R000's) | Trade Type | Buy/Sell |
|--------------|---------------------|--------|-----|-----------------|--------------|-----------|----------------|------------|----------|
| 09:25:54     | \$ / R On 17-Mar-08 |        |     | Currency Future | 1            | 30,000    | 0.00           | Client     | Sell     |
| 09:25:54     | \$ / R On 17-Mar-08 |        |     | Currency Future | 1            | 30,000    | 225.75         | Client     | Buy      |
| 09:25:54     | \$ / R On 17-Mar-08 |        |     | Currency Future | 1            | 5,000     | 37.50          | Client     | Buy      |
| 09:25:54     | \$ / R On 17-Mar-08 |        |     | Currency Future | 1            | 5,000     | 0.00           | Client     | Sell     |
| 09:25:54     | \$ / R On 17-Mar-08 |        |     | Currency Future | 1            | 5,000     | 0.00           | Client     | Sell     |
| 09:25:54     | \$ / R On 17-Mar-08 |        |     | Currency Future | 1            | 5,000     | 37.50          | Client     | Buy      |
| 09:25:58     | \$ / R On 17-Mar-08 |        |     | Currency Future | 1            | 1,000,000 | 0.00           | Client     | Sell     |
| 09:26:03     | \$ / R On 17-Mar-08 |        |     | Currency Future | 1            | 460,000   | 0.00           | Client     | Sell     |
| 09:26:34     | \$ / R On 13-Jun-08 |        |     | Currency Future | 1            | 250,000   | 0.00           | Client     | Sell     |
| 09:26:44     | \$ / R On 13-Jun-08 |        |     | Currency Future | 1            | 1,000,000 | 0.00           | Client     | Sell     |
| 09:27:32     | \$ / R On 15-Sep-08 |        |     | Currency Future | 1            | 1,000,000 | 0.00           | Client     | Sell     |
| 09:27:38     | \$ / R On 15-Sep-08 |        |     | Currency Future | 1            | 1,000,000 | 0.00           | Client     | Sell     |
| 09:34:16     | \$ / R On 17-Mar-08 |        |     | Currency Future | 1            | 20,000    | 0.00           | Client     | Sell     |
| 09:34:16     | \$ / R On 17-Mar-08 |        |     | Currency Future | 1            | 20,000    | 150.10         | Client     | Buy      |
| 09:38:45     | \$ / R On 13-Jun-08 |        |     | Currency Future | 1            | 250,000   | 0.00           | Client     | Sell     |
| 09:56:40     | \$ / R On 17-Mar-08 |        |     | Currency Future | 1            | 50,000    | 376.43         | Client     | Buy      |
| 10:04:41     | \$ / R On 17-Mar-08 |        |     | Currency Future | 1            | 20,000    | 150.38         | Client     | Buy      |
| 10:06:24     | \$ / R On 17-Mar-08 |        |     | Currency Future | 1            | 20,000    | 150.30         | Client     | Buy      |
| 10:08:20     | \$ / R On 17-Mar-08 |        |     | Currency Future | 1            | 30,000    | 225.30         | Client     | Buy      |
| 10:08:20     | \$ / R On 17-Mar-08 |        |     | Currency Future | 1            | 20,000    | 150.10         | Client     | Buy      |
| 10:08:20     | \$ / R On 17-Mar-08 |        |     | Currency Future | 1            | 30,000    | 0.00           | Client     | Sell     |
| 10:08:20     | \$ / R On 17-Mar-08 |        |     | Currency Future | 1            | 20,000    | 0.00           | Client     | Sell     |
| 10:12:41     | \$ / R On 17-Mar-08 |        |     | Currency Future | 1            | 20,000    | 0.00           | Client     | Sell     |
| 10:12:41     | \$ / R On 17-Mar-08 |        |     | Currency Future | 1            | 20,000    | 150.00         | Client     | Buy      |
| 10:24:40     | \$ / R On 17-Mar-08 |        |     | Currency Future | 1            | 8,000     | 60.00          | Client     | Buy      |
| 10:24:40     | \$ / R On 17-Mar-08 |        |     | Currency Future | 1            | 8,000     | 0.00           | Client     | Sell     |
| 10:37:27     | \$ / R On 13-Jun-08 |        |     | Currency Future | 1            | 30,000    | 229.41         | Member     | Buy      |
| 10:43:57     | \$ / R On 13-Jun-08 |        |     | Currency Future | 1            | 30,000    | 0.00           | Client     | Sell     |
| 10:45:59     | \$ / R On 17-Mar-08 |        |     | Currency Future | 1            | 10,000    | 0.00           | Member     | Sell     |
| 10:53:00     | \$ / R On 17-Mar-08 |        |     | Currency Future | 1            | 4,000     | 0.00           | Client     | Sell     |
| 10:58:07     | \$ / R On 13-Jun-08 |        |     | Currency Future | 1            | 10,000    | 76.57          | Client     | Buy      |
| 10:58:07     | \$ / R On 13-Jun-08 |        |     | Currency Future | 1            | 4,000     | 30.62          | Client     | Buy      |
| 10:58:07     | \$ / R On 13-Jun-08 |        |     | Currency Future | 1            | 10,000    | 0.00           | Client     | Sell     |
| 10:58:07     | \$ / R On 13-Jun-08 |        |     | Currency Future | 1            | 4,000     | 0.00           | Client     | Sell     |
| 10:58:07     | \$ / R On 13-Jun-08 |        |     | Currency Future | 1            | 7,000     | 0.00           | Client     | Sell     |
| 10:58:07     | \$ / R On 13-Jun-08 |        |     | Currency Future | 1            | 7,000     | 53.66          | Client     | Buy      |

| Matched Time | Contract Details    | Strike | C/P | Product         | No of Trades | Nominal   | Value (R000's) | Trade Type | Buy/Sell |
|--------------|---------------------|--------|-----|-----------------|--------------|-----------|----------------|------------|----------|
| 11:02:05     | \$ / R On 13-Jun-08 |        |     | Currency Future | 1            | 6,000     | 45.90          | Client     | Buy      |
| 11:02:05     | \$ / R On 13-Jun-08 |        |     | Currency Future | 1            | 6,000     | 0.00           | Client     | Sell     |
| 11:02:41     | \$ / R On 15-Sep-08 |        |     | Currency Future | 1            | 250,000   | 0.00           | Client     | Sell     |
| 11:03:26     | \$ / R On 15-Sep-08 |        |     | Currency Future | 1            | 5,000     | 0.00           | Client     | Sell     |
| 11:03:26     | \$ / R On 15-Sep-08 |        |     | Currency Future | 1            | 5,000     | 39.06          | Client     | Buy      |
| 11:13:21     | \$ / R On 15-Sep-08 |        |     | Currency Future | 1            | 100,000   | 0.00           | Client     | Sell     |
| 11:13:21     | \$ / R On 15-Sep-08 |        |     | Currency Future | 1            | 100,000   | 781.10         | Client     | Buy      |
| 11:14:38     | \$ / R On 15-Sep-08 |        |     | Currency Future | 1            | 145,000   | 0.00           | Client     | Sell     |
| 11:17:24     | \$ / R On 13-Jun-08 |        |     | Currency Future | 1            | 250,000   | 0.00           | Client     | Sell     |
| 11:20:25     | \$ / R On 13-Jun-08 |        |     | Currency Future | 1            | 250,000   | 0.00           | Client     | Sell     |
| 11:23:47     | \$ / R On 17-Mar-08 |        |     | Currency Future | 1            | 25,000    | 188.54         | Member     | Buy      |
| 11:27:05     | \$ / R On 13-Jun-08 |        |     | Currency Future | 1            | 250,000   | 0.00           | Client     | Sell     |
| 11:28:04     | \$ / R On 13-Jun-08 |        |     | Currency Future | 1            | 223,000   | 0.00           | Client     | Sell     |
| 12:58:45     | \$ / R On 13-Jun-08 |        |     | Currency Future | 1            | 1,000     | 7.70           | Client     | Buy      |
| 13:04:05     | \$ / R On 13-Jun-08 |        |     | Currency Future | 1            | 1,000     | 7.71           | Client     | Buy      |
| 13:32:55     | \$ / R On 13-Jun-08 |        |     | Currency Future | 1            | 1,000     | 7.72           | Client     | Buy      |
| 13:36:42     | \$ / R On 17-Mar-08 |        |     | Currency Future | 1            | 10,000    | 75.29          | Client     | Buy      |
| 13:55:54     | \$ / R On 17-Mar-08 |        |     | Currency Future | 1            | 10,000    | 75.35          | Client     | Buy      |
| 13:55:54     | \$ / R On 17-Mar-08 |        |     | Currency Future | 1            | 10,000    | 0.00           | Client     | Sell     |
| 14:00:38     | \$ / R On 17-Mar-08 |        |     | Currency Future | 1            | 1,000     | 7.55           | Client     | Buy      |
| 14:01:26     | \$ / R On 17-Mar-08 |        |     | Currency Future | 1            | 3,000     | 22.65          | Client     | Buy      |
| 14:26:24     | \$ / R On 13-Jun-08 |        |     | Currency Future | 1            | 5,000     | 38.45          | Client     | Buy      |
| 14:38:20     | \$ / R On 13-Jun-08 |        |     | Currency Future | 1            | 20,000    | 153.81         | Client     | Buy      |
| 15:13:08     | \$ / R On 13-Jun-08 |        |     | Currency Future | 1            | 5,000     | 38.40          | Client     | Buy      |
| 15:14:04     | \$ / R On 17-Mar-08 |        |     | Currency Future | 1            | 5,000     | 37.51          | Client     | Buy      |
| 16:03:33     | \$ / R On 15-Sep-08 |        |     | Currency Future | 1            | 2,000,000 | 0.00           | Member     | Sell     |
| 16:06:31     | \$ / R On 13-Jun-08 |        |     | Currency Future | 1            | 450,000   | 3,465.00       | Member     | Buy      |
| 16:06:40     | \$ / R On 15-Sep-08 |        |     | Currency Future | 1            | 2,000,000 | 15,737.60      | Client     | Buy      |
| 16:07:54     | \$ / R On 13-Jun-08 |        |     | Currency Future | 1            | 450,000   | 0.00           | Member     | Sell     |
| 16:28:18     | \$ / R On 17-Mar-08 |        |     | Currency Future | 1            | 8,000     | 60.23          | Client     | Buy      |
| 16:28:20     | \$ / R On 17-Mar-08 |        |     | Currency Future | 1            | 1,000     | 7.50           | Client     | Buy      |
| 16:28:20     | \$ / R On 17-Mar-08 |        |     | Currency Future | 1            | 1,000     | 0.00           | Client     | Sell     |
| 16:44:54     | \$ / R On 13-Jun-08 |        |     | Currency Future | 1            | 5,000     | 38.35          | Client     | Buy      |
| 16:45:33     | \$ / R On 13-Jun-08 |        |     | Currency Future | 1            | 400,000   | 0.00           | Member     | Sell     |
| 16:45:33     | \$ / R On 13-Jun-08 |        |     | Currency Future | 1            | 400,000   | 3,066.76       | Client     | Buy      |

| Matched Time                             | Contract Details   | Strike | C/P | Product         | No of Trades | Nominal           | Value (R000's)    | Trade Type | Buy/Sell |
|--|--------------------|--------|-----|-----------------|--------------|-------------------|-------------------|------------|----------|
| <b>Total for \$ / R Currency Future:</b> |                    |        |     |                 | <b>96</b>    | <b>13,212,000</b> | <b>28,666.69</b>  |            |          |
| 15:22:07                                 | £ / R On 13-Jun-08 |        |     | Currency Future | 1            | 1,000             | 15.14             | Client     | Buy      |
| <b>Total for £ / R Currency Future:</b>  |                    |        |     |                 | <b>1</b>     | <b>1,000</b>      | <b>15.14</b>      |            |          |
| 16:26:30                                 | GOVI On 07-Aug-08  |        |     | jGovi           | 1            | 10,000            | 0.00              | Client     | Sell     |
| 16:26:30                                 | GOVI On 07-Aug-08  |        |     | jGovi           | 1            | 10,000            | 2,706.11          | Member     | Buy      |
| 16:26:56                                 | GOVI On 07-Aug-08  |        |     | jGovi           | 1            | 40,000            | 10,824.44         | Member     | Buy      |
| 16:26:56                                 | GOVI On 07-Aug-08  |        |     | jGovi           | 1            | 40,000            | 0.00              | Client     | Sell     |
| 16:27:22                                 | GOVI On 07-Aug-08  |        |     | jGovi           | 1            | 20,000            | 0.00              | Client     | Sell     |
| 16:27:22                                 | GOVI On 07-Aug-08  |        |     | jGovi           | 1            | 20,000            | 5,412.22          | Member     | Buy      |
| 16:28:01                                 | GOVI On 07-Aug-08  |        |     | jGovi           | 1            | 410,000           | 110,950.51        | Member     | Buy      |
| 16:28:01                                 | GOVI On 07-Aug-08  |        |     | jGovi           | 1            | 410,000           | 0.00              | Client     | Sell     |
| 16:30:58                                 | GOVI On 07-Aug-08  |        |     | jGovi           | 1            | 50,000            | 0.00              | Client     | Sell     |
| 16:30:58                                 | GOVI On 07-Aug-08  |        |     | jGovi           | 1            | 50,000            | 13,530.55         | Member     | Buy      |
| 16:31:47                                 | GOVI On 07-Aug-08  |        |     | jGovi           | 1            | 570,000           | 154,248.27        | Member     | Buy      |
| 16:31:47                                 | GOVI On 07-Aug-08  |        |     | jGovi           | 1            | 570,000           | 0.00              | Client     | Sell     |
| 16:36:02                                 | GOVI On 07-Aug-08  |        |     | jGovi           | 1            | 10,000            | 2,706.11          | Member     | Buy      |
| 16:36:02                                 | GOVI On 07-Aug-08  |        |     | jGovi           | 1            | 10,000            | 0.00              | Client     | Sell     |
| 16:37:46                                 | GOVI On 07-Aug-08  |        |     | jGovi           | 1            | 300,000           | 81,183.30         | Member     | Buy      |
| 16:37:46                                 | GOVI On 07-Aug-08  |        |     | jGovi           | 1            | 300,000           | 0.00              | Client     | Sell     |
| <b>Total for GOVI jGovi:</b>             |                    |        |     |                 | <b>16</b>    | <b>2,820,000</b>  | <b>381,561.51</b> |            |          |
| 16:28:43                                 | R157 On 07-Aug-08  |        |     | Bond Future     | 1            | 1,000,000         | 0.00              | Client     | Sell     |
| 16:28:43                                 | R157 On 07-Aug-08  |        |     | Bond Future     | 1            | 1,000,000         | 13,025.36         | Member     | Buy      |
| <b>Total for R157 Bond Future:</b>       |                    |        |     |                 | <b>2</b>     | <b>2,000,000</b>  | <b>13,025.36</b>  |            |          |
| 14:06:58                                 | R186 On 02-May-08  |        |     | Bond Future     | 1            | 105,000,000       | 0.00              | Client     | Sell     |
| 14:06:58                                 | R186 On 02-May-08  |        |     | Bond Future     | 1            | 105,000,000       | 1,272,246.78      | Member     | Buy      |

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| Matched Time | Contract Details | Strike | C/P | Product | No of Trades | Nominal | Value (R000's) | Trade Type | Buy/Sell |
|--------------|------------------|--------|-----|---------|--------------|---------|----------------|------------|----------|
|--------------|------------------|--------|-----|---------|--------------|---------|----------------|------------|----------|

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|                                    |  |  |  |  |          |                    |                     |  |  |
|------------------------------------|--|--|--|--|----------|--------------------|---------------------|--|--|
| <b>Total for R186 Bond Future:</b> |  |  |  |  | <b>2</b> | <b>210,000,000</b> | <b>1,272,246.78</b> |  |  |
|------------------------------------|--|--|--|--|----------|--------------------|---------------------|--|--|

|   |  |  |  |  |            |                    |                     |  |  |
|---|--|--|--|--|------------|--------------------|---------------------|--|--|
| <b>Grand Total for all Instruments:</b> |  |  |  |  | <b>117</b> | <b>228,033,000</b> | <b>1,695,515.48</b> |  |  |
|---|--|--|--|--|------------|--------------------|---------------------|--|--|