

Derivatives Matched Trades Report

Report for 20/03/2008

| Matched Time | Contract Details | Strike | C/P | Product | No of Trades | Nominal | Value (R000's) | Trade Type | Buy/Sell |
|--------------|---------------------|--------|-----|-----------------|--------------|---------|----------------|------------|----------|
| 09:12:01 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 3,000 | 0.00 | Client | Sell |
| 09:12:01 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 15,000 | 0.00 | Client | Sell |
| 09:12:01 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 15,000 | 0.00 | Client | Sell |
| 10:04:19 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 1,000 | 0.00 | Client | Sell |
| 10:04:19 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 1,000 | 8.30 | Client | Buy |
| 10:13:16 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 4,000 | 0.00 | Client | Sell |
| 10:13:56 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 1,000 | 0.00 | Client | Sell |
| 10:13:56 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 1,000 | 8.30 | Client | Buy |
| 11:40:30 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 250,000 | 2,060.50 | Member | Buy |
| 11:44:20 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 100,000 | 0.00 | Client | Sell |
| 11:48:18 | \$ / R On 15-Sep-08 | | | Currency Future | 1 | 100,000 | 0.00 | Member | Sell |
| 11:51:59 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 250,000 | 0.00 | Client | Sell |
| 11:55:07 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 10,000 | 82.76 | Client | Buy |
| 12:47:37 | \$ / R On 15-Sep-08 | | | Currency Future | 1 | 100,000 | 846.50 | Client | Buy |
| 12:54:12 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 20,000 | 0.00 | Member | Sell |
| 12:57:10 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 20,000 | 166.44 | Client | Buy |
| 13:19:18 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 2,000 | 16.60 | Client | Buy |
| 13:19:18 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 2,000 | 0.00 | Client | Sell |
| 13:19:18 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 15,000 | 124.50 | Client | Buy |
| 13:19:18 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 15,000 | 0.00 | Client | Sell |
| 13:19:18 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 13,000 | 107.90 | Client | Buy |
| 13:19:18 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 13,000 | 0.00 | Client | Sell |
| 13:22:34 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 1,000 | 0.00 | Client | Sell |
| 13:22:34 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 1,000 | 8.30 | Client | Buy |

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|--|---------------------|--------|-----|-----------------|--------------|------------------|------------------|------------|----------|
| 13:43:50 | \$ / R On 15-Sep-08 | | | Currency Future | 1 | 1,000 | 0.00 | Client | Sell |
| 13:48:40 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 5,000 | 0.00 | Client | Sell |
| 13:48:40 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 5,000 | 41.75 | Client | Buy |
| 13:48:40 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 71,000 | 593.31 | Client | Buy |
| 13:48:40 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 4,000 | 33.40 | Client | Buy |
| 13:48:40 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 10,000 | 83.20 | Client | Buy |
| 13:48:40 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 10,000 | 83.30 | Client | Buy |
| 13:48:40 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 10,000 | 0.00 | Client | Sell |
| 13:48:40 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 4,000 | 0.00 | Client | Sell |
| 13:48:40 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 10,000 | 0.00 | Client | Sell |
| 14:08:23 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 5,000 | 0.00 | Client | Sell |
| 14:08:23 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 5,000 | 41.75 | Client | Buy |
| 14:11:12 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 10,000 | 0.00 | Client | Sell |
| 14:11:12 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 10,000 | 0.00 | Client | Sell |
| 14:31:09 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 5,000 | 0.00 | Client | Sell |
| 14:31:09 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 1,000 | 0.00 | Client | Sell |
| 14:31:09 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 4,000 | 0.00 | Client | Sell |
| 14:55:05 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 5,000 | 0.00 | Client | Sell |
| 14:55:36 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 5,000 | 0.00 | Client | Sell |
| 16:10:24 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 9,000 | 0.00 | Client | Sell |
| 16:10:24 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 10,000 | 0.00 | Client | Sell |
| 16:10:24 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 31,000 | 0.00 | Client | Sell |
| 16:12:05 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 70,000 | 0.00 | Client | Sell |
| 16:12:05 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 70,000 | 585.90 | Client | Buy |
| 16:56:04 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 10,000 | 0.00 | Client | Sell |
| 16:57:00 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 750,000 | 6,234.38 | Member | Buy |
| 16:58:53 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 750,000 | 0.00 | Client | Sell |
| Total for \$ / R Currency Future: | | | | | 51 | 2,833,000 | 11,127.08 | | |
| 11:38:37 | £ / R On 13-Jun-08 | | | Currency Future | 1 | 250,000 | 4,045.75 | Member | Buy |
| 11:52:37 | £ / R On 13-Jun-08 | | | Currency Future | 1 | 250,000 | 0.00 | Client | Sell |

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|---|--------------------|--------|-----|-----------------|--------------|-------------------|-------------------|------------|----------|
| Total for £ / R Currency Future: | | | | | 2 | 500,000 | 4,045.75 | | |
| 09:19:18 | € / R On 15-Sep-08 | | | Currency Future | 1 | 500,000 | 6,545.00 | Client | Buy |
| 11:40:16 | € / R On 13-Jun-08 | | | Currency Future | 1 | 250,000 | 3,188.00 | Member | Buy |
| 11:52:21 | € / R On 13-Jun-08 | | | Currency Future | 1 | 250,000 | 0.00 | Client | Sell |
| 12:05:14 | € / R On 13-Jun-08 | | | Currency Future | 1 | 25,000 | 320.00 | Client | Buy |
| 12:08:46 | € / R On 15-Sep-08 | | | Currency Future | 1 | 10,000 | 131.00 | Client | Buy |
| 12:09:01 | € / R On 15-Sep-08 | | | Currency Future | 1 | 100,000 | 1,305.00 | Client | Buy |
| 12:58:05 | € / R On 13-Jun-08 | | | Currency Future | 1 | 20,000 | 255.14 | Member | Buy |
| 13:00:11 | € / R On 13-Jun-08 | | | Currency Future | 1 | 20,000 | 0.00 | Client | Sell |
| 13:32:38 | € / R On 13-Jun-08 | | | Currency Future | 1 | 20,000 | 0.00 | Client | Sell |
| 13:32:38 | € / R On 13-Jun-08 | | | Currency Future | 1 | 20,000 | 257.60 | Client | Buy |
| 14:09:35 | € / R On 15-Sep-08 | | | Currency Future | 1 | 500,000 | 6,560.00 | Member | Buy |
| 15:17:44 | € / R On 13-Jun-08 | | | Currency Future | 1 | 4,000,000 | 0.00 | Member | Sell |
| 15:21:44 | € / R On 13-Jun-08 | | | Currency Future | 1 | 4,000,000 | 51,200.00 | Client | Buy |
| Total for € / R Currency Future: | | | | | 13 | 9,715,000 | 69,761.74 | | |
| 14:27:27 | R157 On 02-May-08 | | | Bond Future | 1 | 900,000 | 11,234.22 | Member | Buy |
| 14:27:27 | R157 On 02-May-08 | | | Bond Future | 1 | 900,000 | 0.00 | Client | Sell |
| 14:28:20 | R157 On 02-May-08 | | | Bond Future | 1 | 16,600,000 | 0.00 | Client | Sell |
| 14:28:20 | R157 On 02-May-08 | | | Bond Future | 1 | 16,600,000 | 207,208.99 | Member | Buy |
| 14:29:36 | R157 On 02-May-08 | | | Bond Future | 1 | 900,000 | 11,234.22 | Member | Buy |
| 14:29:36 | R157 On 02-May-08 | | | Bond Future | 1 | 900,000 | 0.00 | Client | Sell |
| Total for R157 Bond Future: | | | | | 6 | 36,800,000 | 229,677.43 | | |
| Grand Total for all Instruments: | | | | | 72 | 49,848,000 | 314,612.00 | | |