



Derivatives Matched Trades Report

Report for 31/01/2008

| Matched Time | Contract Details | Strike | C/P | Product | No of Trades | Nominal | Value (R000's) | Trade Type | Buy/Sell |
|--------------|---------------------|--------|-----|-----------------|--------------|-----------|----------------|------------|----------|
| 08:29:13 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 25,000 | 0.00 | Client | Sell |
| 08:29:13 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 25,000 | 184.75 | Client | Buy |
| 08:29:16 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 5,000 | 36.95 | Client | Buy |
| 08:37:40 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 2,000 | 0.00 | Client | Sell |
| 09:03:37 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 1,000,000 | 0.00 | Client | Sell |
| 09:11:25 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 300,000 | 0.00 | Member | Sell |
| 09:16:48 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 5,000 | 0.00 | Client | Sell |
| 09:18:48 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 6,000 | 0.00 | Client | Sell |
| 09:36:40 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 1,319,000 | 10,006.59 | Client | Buy |
| 09:36:40 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 1,319,000 | 0.00 | Member | Sell |
| 09:46:29 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 70,000 | 530.43 | Client | Buy |
| 09:59:03 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 3,000 | 0.00 | Client | Sell |
| 09:59:03 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 5,000 | 36.95 | Client | Buy |
| 09:59:03 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 3,000 | 22.17 | Client | Buy |
| 09:59:03 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 5,000 | 0.00 | Client | Sell |
| 10:08:27 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 12,000 | 88.80 | Client | Buy |
| 10:08:27 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 12,000 | 0.00 | Client | Sell |
| 10:16:35 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 4,000 | 0.00 | Client | Sell |
| 10:16:35 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 4,000 | 29.58 | Client | Buy |
| 10:20:09 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 46,000 | 0.00 | Client | Sell |
| 10:20:28 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 38,000 | 0.00 | Client | Sell |
| 10:31:05 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 10,000 | 74.16 | Client | Buy |
| 10:31:05 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 10,000 | 0.00 | Client | Sell |
| 10:32:59 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 11,000 | 81.62 | Client | Buy |
| 10:32:59 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 11,000 | 0.00 | Client | Sell |

| Matched Time | Contract Details | Strike | C/P | Product | No of Trades | Nominal | Value (R000's) | Trade Type | Buy/Sell |
|--------------|---------------------|--------|-----|-----------------|--------------|---------|----------------|------------|----------|
| 10:49:23 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 39,000 | 0.00 | Client | Sell |
| 10:53:51 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 100,000 | 0.00 | Member | Sell |
| 10:53:51 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 100,000 | 746.25 | Client | Buy |
| 11:06:05 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 30,000 | 0.00 | Client | Sell |
| 11:07:03 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 10,000 | 0.00 | Client | Sell |
| 11:20:52 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 10,000 | 0.00 | Client | Sell |
| 11:22:54 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 10,000 | 0.00 | Client | Sell |
| 11:22:54 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 10,000 | 74.60 | Client | Buy |
| 11:23:36 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 650,000 | 0.00 | Member | Sell |
| 11:23:36 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 650,000 | 4,975.49 | Client | Buy |
| 11:24:31 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 650,000 | 4,975.49 | Client | Buy |
| 11:24:31 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 650,000 | 0.00 | Member | Sell |
| 11:38:53 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 2,000 | 15.00 | Client | Buy |
| 11:38:53 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 2,000 | 0.00 | Client | Sell |
| 11:40:40 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 1,000 | 0.00 | Client | Sell |
| 11:41:00 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 75,000 | 0.00 | Client | Sell |
| 11:41:11 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 48,000 | 0.00 | Client | Sell |
| 11:44:28 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 20,000 | 0.00 | Client | Sell |
| 11:47:55 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 10,000 | 77.03 | Client | Buy |
| 11:50:12 | \$ / R On 15-Sep-08 | | | Currency Future | 1 | 50,000 | 0.00 | Client | Sell |
| 11:50:12 | \$ / R On 15-Sep-08 | | | Currency Future | 1 | 50,000 | 391.50 | Client | Buy |
| 11:51:12 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 30,000 | 225.00 | Client | Buy |
| 11:51:12 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 30,000 | 0.00 | Client | Sell |
| 11:54:48 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 1,000 | 0.00 | Client | Sell |
| 11:54:48 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 1,000 | 7.50 | Client | Buy |
| 11:56:02 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 75,000 | 0.00 | Client | Sell |
| 11:57:32 | \$ / R On 15-Sep-08 | | | Currency Future | 1 | 100,000 | 784.00 | Client | Buy |
| 11:57:32 | \$ / R On 15-Sep-08 | | | Currency Future | 1 | 100,000 | 0.00 | Client | Sell |
| 11:57:37 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 650,000 | 4,975.49 | Member | Buy |
| 11:57:40 | \$ / R On 15-Sep-08 | | | Currency Future | 1 | 150,000 | 1,177.50 | Client | Buy |
| 11:57:58 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 19,000 | 0.00 | Client | Sell |
| 11:57:58 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 19,000 | 142.50 | Client | Buy |
| 11:57:58 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 30,000 | 225.00 | Client | Buy |
| 11:57:58 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 30,000 | 0.00 | Client | Sell |
| 11:59:33 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 30,000 | 0.00 | Client | Sell |
| 12:01:59 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 650,000 | 0.00 | Client | Sell |

| Matched Time | Contract Details | Strike | C/P | Product | No of Trades | Nominal | Value (R000's) | Trade Type | Buy/Sell |
|--------------|---------------------|--------|-----|-----------------|--------------|---------|----------------|------------|----------|
| 12:02:24 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 25,000 | 187.50 | Client | Buy |
| 12:02:24 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 25,000 | 0.00 | Client | Sell |
| 12:02:47 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 15,000 | 112.50 | Client | Buy |
| 12:02:47 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 15,000 | 0.00 | Client | Sell |
| 12:14:27 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 10,000 | 75.00 | Client | Buy |
| 12:14:27 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 10,000 | 0.00 | Client | Sell |
| 12:47:39 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 30,000 | 0.00 | Client | Sell |
| 14:08:34 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 5,000 | 0.00 | Client | Sell |
| 14:08:34 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 5,000 | 37.58 | Client | Buy |
| 14:08:34 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 5,000 | 37.60 | Client | Buy |
| 14:08:34 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 5,000 | 0.00 | Client | Sell |
| 14:09:01 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 500,000 | 0.00 | Client | Sell |
| 14:09:58 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 18,000 | 0.00 | Client | Sell |
| 14:19:05 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 24,000 | 180.74 | Client | Buy |
| 15:08:22 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 30,000 | 0.00 | Client | Sell |
| 15:10:13 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 6,000 | 0.00 | Client | Sell |
| 15:12:54 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 300,000 | 2,260.50 | Member | Buy |
| 15:14:12 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 15,000 | 115.95 | Client | Buy |
| 15:22:20 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 20,000 | 151.00 | Client | Buy |
| 15:22:20 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 20,000 | 0.00 | Client | Sell |
| 15:22:32 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 30,000 | 226.50 | Client | Buy |
| 15:22:32 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 30,000 | 0.00 | Client | Sell |
| 15:23:10 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 300,000 | 2,260.50 | Client | Buy |
| 15:23:10 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 300,000 | 0.00 | Member | Sell |
| 15:27:46 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 100,000 | 0.00 | Client | Sell |
| 15:36:40 | \$ / R On 15-Sep-08 | | | Currency Future | 1 | 250,000 | 1,997.50 | Client | Buy |
| 15:46:33 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 130,000 | 987.22 | Member | Buy |
| 15:46:41 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 5,000 | 0.00 | Client | Sell |
| 15:47:36 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 2,000 | 15.20 | Client | Buy |
| 15:47:36 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 2,000 | 0.00 | Client | Sell |
| 15:48:55 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 30,000 | 0.00 | Client | Sell |
| 15:53:47 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 32,000 | 0.00 | Client | Sell |
| 15:56:06 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 30,000 | 0.00 | Client | Sell |
| 15:58:32 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 130,000 | 0.00 | Client | Sell |
| 16:02:37 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 31,000 | 239.79 | Member | Buy |
| 16:04:04 | \$ / R On 17-Mar-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 |
|--|---------------------|--------|-----|-----------------|--------------|-------------------|------------------|------------|----------|
| 16:05:08 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 5,000 | 0.00 | Client | Sell |
| 16:05:52 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 1,000 | 0.00 | Member | Sell |
| 16:12:10 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 1,300,000 | 0.00 | Member | Sell |
| 16:23:12 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 1,300,000 | 10,114.00 | Client | Buy |
| 16:23:42 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 8,000 | 60.72 | Client | Buy |
| 16:23:42 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 8,000 | 0.00 | Client | Sell |
| 16:24:32 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 12,000 | 91.20 | Client | Buy |
| 16:24:32 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 12,000 | 0.00 | Client | Sell |
| 16:31:17 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 38,000 | 0.00 | Client | Sell |
| 16:33:00 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 4,000 | 0.00 | Client | Sell |
| 16:43:22 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 15,000 | 113.96 | Client | Buy |
| 16:45:20 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 20,000 | 145.80 | Client | Buy |
| 16:45:20 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 20,000 | 0.00 | Member | Sell |
| 16:47:07 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 10,000 | 75.98 | Client | Buy |
| 16:47:07 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 10,000 | 0.00 | Client | Sell |
| 16:59:32 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 1,000 | 0.00 | Client | Sell |
| 16:59:32 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 34,000 | 0.00 | Client | Sell |
| 16:59:32 | \$ / R On 17-Mar-08 | | | Currency Future | 1 | 1,000 | 7.57 | Client | Buy |
| 17:01:11 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 1,000 | 7.79 | Member | Buy |
| 17:01:47 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 31,000 | 0.00 | Member | Sell |
| Total for \$ / R Currency Future: | | | | | 117 | 14,653,000 | 49,386.43 | | |
| 11:04:16 | £ / R On 17-Mar-08 | | | Currency Future | 1 | 70,000 | 0.00 | Member | Sell |
| 11:11:00 | £ / R On 17-Mar-08 | | | Currency Future | 1 | 70,000 | 1,032.76 | Client | Buy |
| 11:22:09 | £ / R On 15-Sep-08 | | | Currency Future | 1 | 60,000 | 917.40 | Client | Buy |
| Total for £ / R Currency Future: | | | | | 3 | 200,000 | 1,950.16 | | |
| 08:07:27 | € / R On 13-Jun-08 | | | Currency Future | 1 | 2,740,000 | 0.00 | Member | Sell |
| 08:07:27 | € / R On 13-Jun-08 | | | Currency Future | 1 | 2,740,000 | 29,564.60 | Client | Buy |
| 09:18:35 | € / R On 15-Sep-08 | | | Currency Future | 1 | 500,000 | 5,710.00 | Client | Buy |
| 09:20:18 | € / R On 15-Sep-08 | | | Currency Future | 1 | 200,000 | 0.00 | Client | Sell |
| 09:20:18 | € / R On 15-Sep-08 | | | Currency Future | 1 | 200,000 | 2,284.00 | Client | Buy |

| Matched Time | Contract Details | Strike | C/P | Product | No of Trades | Nominal | Value (R000's) | Trade Type | Buy/Sell |
|---|--------------------|--------|-----|-----------------|--------------|-------------------|------------------|------------|----------|
| 09:22:38 | € / R On 15-Sep-08 | | | Currency Future | 1 | 400,000 | 0.00 | Client | Sell |
| 09:30:36 | € / R On 15-Sep-08 | | | Currency Future | 1 | 500,000 | 5,710.00 | Client | Buy |
| 09:30:49 | € / R On 15-Sep-08 | | | Currency Future | 1 | 270,000 | 3,083.40 | Client | Buy |
| 09:57:07 | € / R On 15-Sep-08 | | | Currency Future | 1 | 125,000 | 1,426.25 | Client | Buy |
| 11:21:58 | € / R On 15-Sep-08 | | | Currency Future | 1 | 90,000 | 1,035.00 | Client | Buy |
| 11:28:07 | € / R On 15-Sep-08 | | | Currency Future | 1 | 500,000 | 5,770.00 | Client | Buy |
| 11:28:25 | € / R On 15-Sep-08 | | | Currency Future | 1 | 270,000 | 3,115.80 | Client | Buy |
| 11:55:46 | € / R On 15-Sep-08 | | | Currency Future | 1 | 500,000 | 5,790.00 | Client | Buy |
| 11:56:04 | € / R On 15-Sep-08 | | | Currency Future | 1 | 270,000 | 3,126.60 | Client | Buy |
| 11:56:21 | € / R On 15-Sep-08 | | | Currency Future | 1 | 300,000 | 3,474.00 | Client | Buy |
| 12:31:10 | € / R On 15-Sep-08 | | | Currency Future | 1 | 300,000 | 3,474.00 | Client | Buy |
| 12:31:10 | € / R On 15-Sep-08 | | | Currency Future | 1 | 300,000 | 0.00 | Client | Sell |
| 15:35:49 | € / R On 15-Sep-08 | | | Currency Future | 1 | 300,000 | 3,534.00 | Client | Buy |
| Total for € / R Currency Future: | | | | | 18 | 10,505,000 | 77,097.65 | | |
| 08:07:06 | ALBI On 07-Feb-08 | | | Index Future | 1 | 27,400,000 | 0.00 | Member | Buy |
| 08:07:06 | ALBI On 07-Feb-08 | | | Index Future | 1 | 27,400,000 | 0.00 | Client | Sell |
| Total for ALBI Index Future: | | | | | 2 | 54,800,000 | 0.00 | | |
| 14:08:30 | R153 On 07-Feb-08 | | | Bond Future | 1 | 1,200,000 | 0.00 | Member | Sell |
| 14:08:30 | R153 On 07-Feb-08 | | | Bond Future | 1 | 1,200,000 | 13,697.34 | Member | Buy |
| 16:13:53 | R153 On 07-Feb-08 | | | Bond Future | 1 | 6,800,000 | 77,599.20 | Member | Buy |
| 16:13:53 | R153 On 07-Feb-08 | | | Bond Future | 1 | 6,800,000 | 0.00 | | Sell |
| Total for R153 Bond Future: | | | | | 4 | 16,000,000 | 91,296.54 | | |
| 16:14:46 | R157 On 07-Feb-08 | | | Bond Future | 1 | 20,700,000 | 0.00 | Member | Sell |
| 16:14:46 | R157 On 07-Feb-08 | | | Bond Future | 1 | 20,700,000 | 272,685.36 | | Buy |
| 16:32:47 | R157 On 02-May-08 | | | Bond Future | 1 | 20,000,000 | 256,960.64 | Member | Buy |
| 16:32:47 | R157 On 02-May-08 | | | Bond Future | 1 | 20,000,000 | 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 R157 Bond Future: | | | | | 4 | 81,400,000 | 529,646.00 | | |
| 16:15:12 | R204 On 07-Feb-08 | | | Bond Future | 1 | 6,600,000 | 64,160.25 | Member | Buy |
| 16:15:12 | R204 On 07-Feb-08 | | | Bond Future | 1 | 6,600,000 | 0.00 | | Sell |
| Total for R204 Bond Future: | | | | | 2 | 13,200,000 | 64,160.25 | | |
| 16:25:59 | R209 On 07-Feb-08 | | | Bond Future | 1 | 18,000,000 | 0.00 | Member | Sell |
| 16:25:59 | R209 On 07-Feb-08 | | | Bond Future | 1 | 18,000,000 | 145,382.33 | Member | Buy |
| Total for R209 Bond Future: | | | | | 2 | 36,000,000 | 145,382.33 | | |
| Grand Total for all Instruments: | | | | | 152 | 226,758,000 | 958,919.36 | | |