

Derivatives Matched Trades Report

Report for 31/03/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:57:25	\$ / R On 13-Jun-08			Currency Future	1	2,400,000	0.00	Member	Sell
09:14:38	\$ / R On 13-Jun-08			Currency Future	1	50,000	0.00	Client	Sell
09:15:54	\$ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Client	Sell
09:15:54	\$ / R On 13-Jun-08			Currency Future	1	10,000	83.30	Client	Buy
09:17:08	\$ / R On 13-Jun-08			Currency Future	1	10,000	83.29	Client	Buy
09:31:22	\$ / R On 13-Jun-08			Currency Future	1	10,000	81.88	Client	Buy
09:31:22	\$ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Client	Sell
09:33:58	\$ / R On 13-Jun-08			Currency Future	1	2,400,000	19,635.60	Client	Buy
09:44:27	\$ / R On 13-Jun-08			Currency Future	1	20,000	165.60	Client	Buy
10:18:34	\$ / R On 13-Jun-08			Currency Future	1	1,000	8.29	Client	Buy
10:18:34	\$ / R On 13-Jun-08			Currency Future	1	1,000	8.29	Client	Buy
10:18:34	\$ / R On 13-Jun-08			Currency Future	1	1,000	0.00	Client	Sell
10:18:34	\$ / R On 13-Jun-08			Currency Future	1	1,000	8.29	Client	Buy
10:18:34	\$ / R On 13-Jun-08			Currency Future	1	1,000	0.00	Client	Sell
10:18:34	\$ / R On 13-Jun-08			Currency Future	1	1,000	0.00	Client	Sell
10:28:59	\$ / R On 13-Jun-08			Currency Future	1	20,000	165.60	Client	Buy
10:28:59	\$ / R On 13-Jun-08			Currency Future	1	20,000	0.00	Client	Sell
10:42:01	\$ / R On 13-Jun-08			Currency Future	1	500,000	0.00	Member	Sell
10:58:46	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Member	Sell
10:58:46	\$ / R On 12-Dec-08			Currency Future	1	1,000	8.70	Client	Buy
11:02:38	\$ / R On 13-Jun-08			Currency Future	1	60,000	496.80	Client	Buy
11:02:38	\$ / R On 13-Jun-08			Currency Future	1	60,000	0.00	Member	Sell
11:07:20	\$ / R On 13-Jun-08			Currency Future	1	2,000	16.54	Client	Buy
11:07:20	\$ / R On 13-Jun-08			Currency Future	1	2,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:43:06	\$ / R On 13-Jun-08			Currency Future	1	250,000	0.00	Member	Sell
12:02:52	\$ / R On 13-Jun-08			Currency Future	1	250,000	2,071.55	Client	Buy
12:15:36	\$ / R On 13-Jun-08			Currency Future	1	500,000	4,150.00	Client	Buy
12:20:51	\$ / R On 13-Jun-08			Currency Future	1	1,000,000	0.00	Client	Sell
12:20:51	\$ / R On 13-Jun-08			Currency Future	1	1,000,000	8,234.70	Member	Buy
12:40:28	\$ / R On 13-Jun-08			Currency Future	1	90,000	741.60	Client	Buy
12:40:28	\$ / R On 13-Jun-08			Currency Future	1	90,000	0.00	Client	Sell
13:39:13	\$ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Client	Sell
13:39:13	\$ / R On 13-Jun-08			Currency Future	1	10,000	82.40	Client	Buy
13:39:13	\$ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Client	Sell
13:39:13	\$ / R On 13-Jun-08			Currency Future	1	10,000	82.40	Client	Buy
16:49:56	\$ / R On 13-Jun-08			Currency Future	1	1,000,000	0.00	Member	Sell
16:49:56	\$ / R On 13-Jun-08			Currency Future	1	1,000,000	8,280.00	Client	Buy
Total for \$ / R Currency Future:					37	10,812,000	44,404.81		
10:42:56	£ / R On 13-Jun-08			Currency Future	1	250,000	0.00	Member	Sell
11:42:40	£ / R On 13-Jun-08			Currency Future	1	250,000	0.00	Member	Sell
12:05:16	£ / R On 13-Jun-08			Currency Future	1	250,000	4,087.10	Client	Buy
12:13:58	£ / R On 13-Jun-08			Currency Future	1	250,000	4,096.78	Client	Buy
12:25:40	£ / R On 15-Sep-08			Currency Future	1	4,000	66.36	Client	Buy
Total for £ / R Currency Future:					5	1,004,000	8,250.24		
10:39:59	€ / R On 15-Sep-08			Currency Future	1	1,000	13.32	Client	Buy
10:42:27	€ / R On 13-Jun-08			Currency Future	1	250,000	0.00	Member	Sell
11:42:20	€ / R On 13-Jun-08			Currency Future	1	250,000	0.00	Member	Sell
12:07:07	€ / R On 13-Jun-08			Currency Future	1	250,000	3,262.48	Client	Buy
12:14:36	€ / R On 13-Jun-08			Currency Future	1	250,000	3,267.70	Client	Buy
12:25:41	€ / R On 12-Dec-08			Currency Future	1	1,000	13.52	Client	Buy
16:23:03	€ / R On 13-Jun-08			Currency Future	1	3,000	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 € / R Currency Future:					7	1,005,000	6,557.01		
Grand Total for all Instruments:					49	12,821,000	59,212.06		