



Derivatives Matched Trades Report

Report for 16/04/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:33:18	\$ / R On 13-Jun-08			Currency Future	1	50,000	0.00	Member	Sell
09:17:20	\$ / R On 12-Dec-08			Currency Future	1	14,000	118.15	Client	Buy
09:33:04	\$ / R On 12-Dec-08			Currency Future	1	7,000	59.12	Client	Buy
09:47:20	\$ / R On 13-Jun-08			Currency Future	1	50,000	0.00	Client	Sell
09:48:38	\$ / R On 13-Jun-08			Currency Future	1	89,000	0.00	Client	Sell
11:25:05	\$ / R On 13-Jun-08			Currency Future	1	3,000,000	0.00	Member	Sell
11:25:05	\$ / R On 13-Jun-08			Currency Future	1	3,000,000	24,336.60	Client	Buy
11:31:46	\$ / R On 13-Jun-08			Currency Future	1	20,000	0.00	Client	Sell
11:31:46	\$ / R On 13-Jun-08			Currency Future	1	20,000	161.70	Client	Buy
11:37:20	\$ / R On 13-Jun-08			Currency Future	1	30,000	0.00	Client	Sell
11:37:20	\$ / R On 13-Jun-08			Currency Future	1	30,000	243.00	Member	Buy
11:40:12	\$ / R On 13-Jun-08			Currency Future	1	50,000	0.00	Client	Sell
12:02:35	\$ / R On 13-Jun-08			Currency Future	1	2,000	0.00	Client	Sell
12:03:15	\$ / R On 13-Jun-08			Currency Future	1	50,000	0.00	Client	Sell
12:35:24	\$ / R On 13-Jun-08			Currency Future	1	50,000	403.54	Client	Buy
12:45:26	\$ / R On 13-Jun-08			Currency Future	1	500,000	0.00	Client	Sell
12:47:40	\$ / R On 13-Jun-08			Currency Future	1	380,000	0.00	Client	Sell
12:56:21	\$ / R On 13-Jun-08			Currency Future	1	150,000	1,206.51	Member	Buy
14:08:21	\$ / R On 13-Jun-08			Currency Future	1	3,000	0.00	Client	Sell
14:11:29	\$ / R On 12-Dec-08			Currency Future	1	8,000	68.06	Client	Buy
14:19:38	\$ / R On 13-Jun-08			Currency Future	1	150,000	0.00	Client	Sell
14:41:30	\$ / R On 13-Jun-08			Currency Future	1	300,000	0.00	Member	Sell
14:41:30	\$ / R On 13-Jun-08			Currency Future	1	300,000	2,611.20	Client	Buy
15:45:51	\$ / R On 13-Jun-08			Currency Future	1	300,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:45:51	\$ / R On 13-Jun-08			Currency Future	1	300,000	2,611.20	Member	Buy
15:46:10	\$ / R On 13-Jun-08			Currency Future	1	300,000	0.00	Member	Sell
15:46:10	\$ / R On 13-Jun-08			Currency Future	1	300,000	2,421.12	Client	Buy
16:33:08	\$ / R On 13-Jun-08			Currency Future	1	40,000	321.60	Client	Buy
16:33:08	\$ / R On 13-Jun-08			Currency Future	1	40,000	0.00	Client	Sell
Total for \$ / R Currency Future:					29	9,533,000	34,561.80		
09:33:51	£ / R On 12-Dec-08			Currency Future	1	3,000	49.19	Client	Buy
11:26:24	£ / R On 13-Jun-08			Currency Future	1	5,000	0.00	Client	Sell
11:27:05	£ / R On 13-Jun-08			Currency Future	1	30,000	0.00	Client	Sell
11:30:08	£ / R On 13-Jun-08			Currency Future	1	20,000	0.00	Client	Sell
11:31:12	£ / R On 13-Jun-08			Currency Future	1	30,000	0.00	Client	Sell
11:36:49	£ / R On 13-Jun-08			Currency Future	1	50,000	0.00	Client	Sell
11:37:52	£ / R On 13-Jun-08			Currency Future	1	50,000	0.00	Client	Sell
11:48:00	£ / R On 13-Jun-08			Currency Future	1	25,000	0.00	Client	Sell
12:24:58	£ / R On 15-Sep-08			Currency Future	1	10,000	0.00	Client	Sell
14:14:22	£ / R On 12-Dec-08			Currency Future	1	4,000	66.19	Client	Buy
15:41:53	£ / R On 13-Jun-08			Currency Future	1	2,000	31.79	Client	Buy
Total for £ / R Currency Future:					11	229,000	147.17		
09:34:47	€ / R On 12-Dec-08			Currency Future	1	4,000	52.89	Client	Buy
11:26:24	€ / R On 13-Jun-08			Currency Future	1	20,000	0.00	Client	Sell
11:26:24	€ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Client	Sell
11:26:24	€ / R On 13-Jun-08			Currency Future	1	20,000	0.00	Client	Sell
11:26:27	€ / R On 13-Jun-08			Currency Future	1	20,000	0.00	Client	Sell
11:27:05	€ / R On 13-Jun-08			Currency Future	1	30,000	0.00	Client	Sell
11:39:56	€ / R On 13-Jun-08			Currency Future	1	30,000	0.00	Client	Sell
12:42:40	€ / R On 13-Jun-08			Currency Future	1	250,000	3,216.88	Member	Buy
12:44:03	€ / R On 13-Jun-08			Currency Future	1	250,000	0.00	Client	Sell
14:14:22	€ / R On 12-Dec-08			Currency Future	1	5,000	67.00	Client	Buy
15:25:35	€ / R On 12-Dec-08			Currency Future	1	100,000	1,331.53	Client	Buy
15:47:57	€ / R On 13-Jun-08			Currency Future	1	100,000	1,286.50	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:47:57	€ / R On 13-Jun-08			Currency Future	1	100,000	0.00	Member	Sell
Total for € / R Currency Future:					13	939,000	5,954.80		
15:14:24	R153 On 02-May-08			Bond Future	1	66,800,000	725,148.07	Client	Buy
15:14:24	R153 On 02-May-08			Bond Future	1	66,800,000	0.00	Member	Sell
15:15:41	R153 On 02-May-08			Bond Future	1	161,100,000	0.00	Member	Sell
15:15:41	R153 On 02-May-08			Bond Future	1	161,100,000	1,748,822.66	Client	Buy
15:16:19	R153 On 02-May-08			Bond Future	1	127,100,000	1,379,735.32	Client	Buy
15:16:19	R153 On 02-May-08			Bond Future	1	127,100,000	0.00	Member	Sell
16:07:12	R153 On 02-May-08			Bond Future	1	74,000,000	0.00	Client	Sell
16:07:12	R153 On 02-May-08			Bond Future	1	74,000,000	803,245.43		Buy
16:07:45	R153 On 02-May-08			Bond Future	1	17,000,000	184,529.36		Buy
16:07:45	R153 On 02-May-08			Bond Future	1	17,000,000	0.00	Client	Sell
16:08:18	R153 On 02-May-08			Bond Future	1	38,000,000	0.00	Client	Sell
16:08:18	R153 On 02-May-08			Bond Future	1	38,000,000	412,477.38		Buy
16:08:43	R153 On 02-May-08			Bond Future	1	109,000,000	0.00	Client	Sell
16:08:43	R153 On 02-May-08			Bond Future	1	109,000,000	1,183,158.81		Buy
Total for R153 Bond Future:					14	1,186,000,000	6,437,117.03		
15:20:25	R157 On 02-May-08			Bond Future	1	21,000,000	261,080.90	Client	Buy
15:20:25	R157 On 02-May-08			Bond Future	1	21,000,000	0.00	Member	Sell
15:56:32	R157 On 07-Aug-08			Bond Future	1	80,000,000	1,019,808.16		Buy
15:56:32	R157 On 07-Aug-08			Bond Future	1	80,000,000	0.00	Client	Sell
15:57:16	R157 On 07-Aug-08			Bond Future	1	80,000,000	0.00	Client	Sell
15:57:16	R157 On 07-Aug-08			Bond Future	1	80,000,000	1,018,079.36		Buy
15:57:50	R157 On 07-Aug-08			Bond Future	1	18,000,000	229,067.86		Buy
15:57:50	R157 On 07-Aug-08			Bond Future	1	18,000,000	0.00	Client	Sell
15:58:35	R157 On 07-Aug-08			Bond Future	1	43,000,000	0.00	Client	Sell
15:58:35	R157 On 07-Aug-08			Bond Future	1	43,000,000	547,217.66		Buy
16:01:02	R157 On 07-Aug-08			Bond Future	1	115,000,000	1,463,489.08		Buy
16:01:02	R157 On 07-Aug-08			Bond Future	1	115,000,000	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:					12	714,000,000	4,538,743.02		
15:19:25	R186 On 02-May-08			Bond Future	1	20,000,000	233,617.54	Client	Buy
15:19:25	R186 On 02-May-08			Bond Future	1	20,000,000	0.00	Member	Sell
15:52:28	R186 On 07-Aug-08			Bond Future	1	50,000,000	0.00	Member	Sell
15:52:28	R186 On 07-Aug-08			Bond Future	1	50,000,000	572,455.80	Client	Buy
15:53:24	R186 On 07-Aug-08			Bond Future	1	50,000,000	0.00	Member	Sell
15:53:24	R186 On 07-Aug-08			Bond Future	1	50,000,000	570,945.40	Client	Buy
15:53:58	R186 On 07-Aug-08			Bond Future	1	11,000,000	125,607.99	Client	Buy
15:53:58	R186 On 07-Aug-08			Bond Future	1	11,000,000	0.00	Member	Sell
15:54:17	R186 On 07-Aug-08			Bond Future	1	27,000,000	0.00	Member	Sell
15:54:17	R186 On 07-Aug-08			Bond Future	1	27,000,000	308,310.52	Client	Buy
15:54:43	R186 On 07-Aug-08			Bond Future	1	72,000,000	822,161.38	Client	Buy
15:54:43	R186 On 07-Aug-08			Bond Future	1	72,000,000	0.00	Member	Sell
Total for R186 Bond Future:					12	460,000,000	2,633,098.62		
Grand Total for all Instruments:					91	2,370,701,000	13,649,622.44		