



Derivatives Matched Trades Report

Report for 22/04/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:41:33	\$ / R On 13-Jun-08			Currency Future	1	25,000	197.13	Client	Buy
10:06:47	\$ / R On 15-Sep-08			Currency Future	1	5,000	40.20	Client	Buy
10:06:56	\$ / R On 13-Jun-08			Currency Future	1	10,000	78.50	Client	Buy
10:08:11	\$ / R On 15-Sep-08			Currency Future	1	1,000	8.02	Client	Buy
10:08:15	\$ / R On 13-Jun-08			Currency Future	1	20,000	156.60	Client	Buy
10:28:08	\$ / R On 13-Jun-08			Currency Future	1	1,000	7.84	Client	Buy
10:37:22	\$ / R On 13-Jun-08			Currency Future	1	20,000	0.00	Member	Sell
10:38:01	\$ / R On 13-Jun-08			Currency Future	1	20,000	156.74	Member	Buy
10:45:02	\$ / R On 13-Jun-08			Currency Future	1	2,000	15.68	Client	Buy
10:45:02	\$ / R On 13-Jun-08			Currency Future	1	2,000	0.00	Client	Sell
10:45:02	\$ / R On 13-Jun-08			Currency Future	1	6,000	47.04	Client	Buy
10:45:02	\$ / R On 13-Jun-08			Currency Future	1	6,000	0.00	Client	Sell
11:33:08	\$ / R On 13-Jun-08			Currency Future	1	10,000	78.20	Client	Buy
11:33:08	\$ / R On 13-Jun-08			Currency Future	1	10,000	78.20	Client	Buy
11:33:08	\$ / R On 13-Jun-08			Currency Future	1	60,000	469.23	Client	Buy
11:51:01	\$ / R On 13-Jun-08			Currency Future	1	30,000	234.00	Client	Buy
11:52:16	\$ / R On 12-Dec-08			Currency Future	1	10,000	81.50	Client	Buy
12:41:26	\$ / R On 13-Jun-08			Currency Future	1	50,000	0.00	Client	Sell
12:43:59	\$ / R On 15-Sep-08			Currency Future	1	10,000	0.00	Client	Sell
12:46:51	\$ / R On 13-Jun-08			Currency Future	1	100,000	0.00	Client	Sell
12:46:51	\$ / R On 13-Jun-08			Currency Future	1	100,000	789.50	Member	Buy
12:46:59	\$ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Client	Sell
12:51:57	\$ / R On 13-Jun-08			Currency Future	1	100,000	0.00	Member	Sell
12:51:57	\$ / R On 13-Jun-08			Currency Future	1	100,000	789.50	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
12:52:28	\$ / R On 13-Jun-08			Currency Future	1	100,000	0.00	Client	Sell
12:52:28	\$ / R On 13-Jun-08			Currency Future	1	100,000	775.85	Member	Buy
13:13:02	\$ / R On 13-Jun-08			Currency Future	1	1,000,000	7,765.50	Member	Buy
13:43:13	\$ / R On 13-Jun-08			Currency Future	1	1,000,000	0.00	Client	Sell
14:04:40	\$ / R On 13-Jun-08			Currency Future	1	70,000	0.00	Client	Sell
14:04:40	\$ / R On 13-Jun-08			Currency Future	1	70,000	542.05	Member	Buy
14:06:08	\$ / R On 13-Jun-08			Currency Future	1	20,000	155.40	Client	Buy
14:06:08	\$ / R On 13-Jun-08			Currency Future	1	20,000	0.00	Client	Sell
14:16:15	\$ / R On 13-Jun-08			Currency Future	1	1,000	7.74	Member	Buy
14:16:15	\$ / R On 13-Jun-08			Currency Future	1	1,000	0.00	Client	Sell
14:21:38	\$ / R On 15-Sep-08			Currency Future	1	300,000	2,381.16	Client	Buy
14:21:38	\$ / R On 15-Sep-08			Currency Future	1	300,000	0.00	Member	Sell
14:28:16	\$ / R On 13-Jun-08			Currency Future	1	5,000	0.00	Client	Sell
14:28:16	\$ / R On 13-Jun-08			Currency Future	1	5,000	38.65	Member	Buy
14:32:33	\$ / R On 15-Sep-08			Currency Future	1	2,000	0.00	Member	Sell
14:32:33	\$ / R On 15-Sep-08			Currency Future	1	2,000	15.88	Client	Buy
14:40:50	\$ / R On 13-Jun-08			Currency Future	1	5,000	0.00	Client	Sell
14:55:42	\$ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Client	Sell
14:55:42	\$ / R On 13-Jun-08			Currency Future	1	10,000	77.23	Member	Buy
15:16:13	\$ / R On 13-Jun-08			Currency Future	1	10,000	77.30	Client	Buy
15:16:13	\$ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Client	Sell
15:17:07	\$ / R On 13-Jun-08			Currency Future	1	5,000	0.00	Client	Sell
15:17:07	\$ / R On 13-Jun-08			Currency Future	1	5,000	38.66	Member	Buy
15:17:08	\$ / R On 13-Jun-08			Currency Future	1	20,000	0.00	Member	Sell
15:17:08	\$ / R On 13-Jun-08			Currency Future	1	20,000	155.36	Client	Buy
15:24:06	\$ / R On 13-Jun-08			Currency Future	1	20,000	0.00	Member	Sell
15:24:33	\$ / R On 13-Jun-08			Currency Future	1	20,000	155.24	Member	Buy
16:00:00	\$ / R On 13-Jun-08			Currency Future	1	200,000	0.00	Member	Sell
16:00:47	\$ / R On 13-Jun-08			Currency Future	1	5,000	0.00	Client	Sell
16:00:47	\$ / R On 13-Jun-08			Currency Future	1	5,000	38.78	Client	Buy
16:02:50	\$ / R On 13-Jun-08			Currency Future	1	50,000	0.00	Client	Sell
16:04:18	\$ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Client	Sell
16:04:28	\$ / R On 13-Jun-08			Currency Future	1	40,000	0.00	Member	Sell
16:05:54	\$ / R On 13-Jun-08			Currency Future	1	50,000	0.00	Member	Sell
16:05:54	\$ / R On 13-Jun-08			Currency Future	1	50,000	388.50	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:10:18	\$ / R On 13-Jun-08			Currency Future	1	200,000	1,552.26	Client	Buy
16:14:46	\$ / R On 13-Jun-08			Currency Future	1	20,000	0.00	Client	Sell
16:14:46	\$ / R On 13-Jun-08			Currency Future	1	20,000	154.60	Client	Buy
16:26:26	\$ / R On 13-Jun-08			Currency Future	1	20,000	154.60	Client	Buy
16:26:26	\$ / R On 13-Jun-08			Currency Future	1	20,000	0.00	Client	Sell
Total for \$ / R Currency Future:					64	4,529,000	17,702.63		
09:18:19	£ / R On 13-Jun-08			Currency Future	1	5,000	77.80	Client	Buy
09:18:46	£ / R On 13-Jun-08			Currency Future	1	10,000	155.50	Client	Buy
10:03:10	£ / R On 13-Jun-08			Currency Future	1	2,000	31.10	Client	Buy
10:03:16	£ / R On 13-Jun-08			Currency Future	1	5,000	77.65	Client	Buy
10:03:42	£ / R On 13-Jun-08			Currency Future	1	10,000	155.20	Client	Buy
10:07:02	£ / R On 13-Jun-08			Currency Future	1	20,000	310.00	Client	Buy
10:07:57	£ / R On 13-Jun-08			Currency Future	1	20,000	309.60	Client	Buy
10:15:38	£ / R On 12-Dec-08			Currency Future	1	10,000	159.98	Client	Buy
11:39:01	£ / R On 13-Jun-08			Currency Future	1	10,000	154.50	Client	Buy
11:52:16	£ / R On 13-Jun-08			Currency Future	1	20,000	308.40	Client	Buy
12:42:51	£ / R On 15-Sep-08			Currency Future	1	5,000	0.00	Client	Sell
15:18:36	£ / R On 13-Jun-08			Currency Future	1	50,000	765.75	Member	Buy
15:31:18	£ / R On 13-Jun-08			Currency Future	1	50,000	0.00	Client	Sell
16:48:46	£ / R On 13-Jun-08			Currency Future	1	5,000	77.25	Client	Buy
Total for £ / R Currency Future:					14	222,000	2,582.74		
12:41:34	€ / R On 15-Sep-08			Currency Future	1	7,000	0.00	Client	Sell
12:53:35	€ / R On 15-Sep-08			Currency Future	1	40,000	0.00	Client	Sell
12:57:20	€ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Client	Sell
12:57:20	€ / R On 13-Jun-08			Currency Future	1	5,000	0.00	Client	Sell
12:57:20	€ / R On 13-Jun-08			Currency Future	1	10,000	123.20	Client	Buy
14:45:38	€ / R On 15-Sep-08			Currency Future	1	500,000	0.00	Member	Sell
15:41:54	€ / R On 12-Dec-08			Currency Future	1	100,000	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	672,000	123.20		
13:27:37	R157 On 02-May-08	8.50	Put	Option on Bond Future	1	200,000,000	0.00	Member	Sell
13:31:42	R157 On 02-May-08	8.50	Put	Option on Bond Future	1	200,000,000	0.00	Member	Buy
Total for R157 Bond Future:					2	400,000,000	0.00		
Grand Total for all Instruments:					87	405,423,000	20,408.56		