

Derivatives Matched Trades Report

Report for 24/04/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:00:53	\$ / R On 13-Jun-08			Currency Future	1	1,000	7.80	Client	Buy
09:00:53	\$ / R On 13-Jun-08			Currency Future	1	1,000	0.00	Client	Sell
09:18:12	\$ / R On 12-Dec-08			Currency Future	1	80,000	654.44	Client	Buy
09:27:08	\$ / R On 13-Jun-08			Currency Future	1	200,000	1,560.80	Client	Buy
09:50:38	\$ / R On 13-Jun-08			Currency Future	1	1,000	7.80	Client	Buy
09:50:38	\$ / R On 13-Jun-08			Currency Future	1	1,000	0.00	Client	Sell
10:19:34	\$ / R On 13-Jun-08			Currency Future	1	200,000	0.00	Client	Sell
10:20:08	\$ / R On 13-Jun-08			Currency Future	1	100,000	0.00	Client	Sell
10:20:32	\$ / R On 13-Jun-08			Currency Future	1	54,000	0.00	Client	Sell
10:58:07	\$ / R On 15-Sep-08			Currency Future	1	50,000	400.40	Client	Buy
11:04:01	\$ / R On 13-Jun-08			Currency Future	1	2,000	15.64	Client	Buy
11:04:01	\$ / R On 13-Jun-08			Currency Future	1	2,000	0.00	Client	Sell
11:43:52	\$ / R On 13-Jun-08			Currency Future	1	40,000	0.00	Client	Sell
11:44:45	\$ / R On 13-Jun-08			Currency Future	1	158,000	0.00	Client	Sell
12:01:18	\$ / R On 13-Jun-08			Currency Future	1	1,000	7.89	Client	Buy
12:20:28	\$ / R On 12-Dec-08			Currency Future	1	240,000	1,983.60	Client	Buy
13:14:06	\$ / R On 13-Jun-08			Currency Future	1	1,000,000	0.00	Member	Sell
13:14:06	\$ / R On 13-Jun-08			Currency Future	1	1,000,000	7,777.60	Client	Buy
13:14:59	\$ / R On 13-Jun-08			Currency Future	1	400,000	0.00	Member	Sell
13:14:59	\$ / R On 13-Jun-08			Currency Future	1	400,000	3,125.76	Client	Buy
14:19:33	\$ / R On 13-Jun-08			Currency Future	1	40,000	314.22	Client	Buy
14:19:57	\$ / R On 13-Jun-08			Currency Future	1	1,000	7.85	Client	Buy
14:32:23	\$ / R On 13-Jun-08			Currency Future	1	10,000	78.20	Client	Buy
15:36:12	\$ / R On 13-Jun-08			Currency Future	1	500,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:41:11	\$ / R On 13-Jun-08			Currency Future	1	500,000	3,908.50	Member	Buy
15:51:19	\$ / R On 13-Jun-08			Currency Future	1	50,000	0.00	Member	Sell
15:51:32	\$ / R On 13-Jun-08			Currency Future	1	50,000	394.50	Member	Buy
Total for \$ / R Currency Future:					27	5,082,000	20,245.00		
09:15:00	£ / R On 12-Dec-08			Currency Future	1	40,000	636.90	Client	Buy
12:24:24	£ / R On 12-Dec-08			Currency Future	1	100,000	1,609.60	Client	Buy
12:24:46	£ / R On 12-Dec-08			Currency Future	1	20,000	321.92	Client	Buy
15:27:42	£ / R On 13-Jun-08			Currency Future	1	5,000	76.75	Client	Buy
15:28:26	£ / R On 13-Jun-08			Currency Future	1	10,000	153.30	Client	Buy
16:16:07	£ / R On 13-Jun-08			Currency Future	1	2,000	0.00	Client	Sell
16:16:07	£ / R On 13-Jun-08			Currency Future	1	2,000	30.66	Client	Buy
Total for £ / R Currency Future:					7	179,000	2,829.13		
09:24:43	€ / R On 12-Dec-08			Currency Future	1	50,000	641.55	Client	Buy
11:00:37	€ / R On 13-Jun-08			Currency Future	1	5,000	61.50	Client	Buy
12:28:46	€ / R On 12-Dec-08			Currency Future	1	100,000	1,288.65	Client	Buy
12:29:19	€ / R On 12-Dec-08			Currency Future	1	50,000	644.33	Client	Buy
14:32:56	€ / R On 13-Jun-08			Currency Future	1	10,000	123.00	Client	Buy
14:39:10	€ / R On 13-Jun-08			Currency Future	1	10,000	122.80	Client	Buy
14:45:36	€ / R On 13-Jun-08			Currency Future	1	10,000	122.90	Client	Buy
15:20:38	€ / R On 13-Jun-08			Currency Future	1	20,000	245.60	Client	Buy
15:23:52	€ / R On 13-Jun-08			Currency Future	1	5,000	61.30	Client	Buy
15:24:48	€ / R On 13-Jun-08			Currency Future	1	20,000	245.00	Client	Buy
16:12:16	€ / R On 13-Jun-08			Currency Future	1	20,000	245.00	Client	Buy
16:12:16	€ / R On 13-Jun-08			Currency Future	1	20,000	0.00	Client	Sell
Total for € / R Currency Future:					12	320,000	3,801.63		
09:04:51	R157 On 02-May-08			Bond Future	1	21,000,000	0.00	Client	Sell
09:04:51	R157 On 02-May-08			Bond Future	1	21,000,000	260,198.99	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
Total for R157 Bond Future:					2	42,000,000	260,198.99		
12:27:51	R186 On 07-Aug-08			Bond Future	1	9,000,000	100,448.69	Member	Buy
12:27:51	R186 On 07-Aug-08			Bond Future	1	9,000,000	0.00	Client	Sell
Total for R186 Bond Future:					2	18,000,000	100,448.69		
Grand Total for all Instruments:					50	65,581,000	387,523.43		