



Derivatives Matched Trades Report

Report for 29/04/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:05:16	\$ / R On 13-Jun-08			Currency Future	1	2,000	15.31	Client	Buy
09:13:05	\$ / R On 13-Jun-08			Currency Future	1	5,000	0.00	Client	Sell
09:15:31	\$ / R On 13-Jun-08			Currency Future	1	100,000	0.00	Client	Sell
09:31:17	\$ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Client	Sell
09:31:17	\$ / R On 13-Jun-08			Currency Future	1	102,000	0.00	Client	Sell
09:31:17	\$ / R On 13-Jun-08			Currency Future	1	10,000	76.10	Client	Buy
09:31:44	\$ / R On 15-Sep-08			Currency Future	1	2,000	15.64	Client	Buy
09:31:44	\$ / R On 15-Sep-08			Currency Future	1	2,000	0.00	Client	Sell
09:32:11	\$ / R On 13-Jun-08			Currency Future	1	4,000	0.00	Client	Sell
09:33:05	\$ / R On 12-Dec-08			Currency Future	1	4,000	0.00	Client	Sell
09:36:54	\$ / R On 13-Jun-08			Currency Future	1	100,000	0.00	Client	Sell
09:36:54	\$ / R On 13-Jun-08			Currency Future	1	100,000	760.70	Member	Buy
09:37:39	\$ / R On 13-Jun-08			Currency Future	1	50,000	0.00	Client	Sell
10:01:08	\$ / R On 13-Jun-08			Currency Future	1	1,000	7.64	Client	Buy
10:01:08	\$ / R On 13-Jun-08			Currency Future	1	1,000	0.00	Client	Sell
10:03:08	\$ / R On 13-Jun-08			Currency Future	1	200,000	0.00	Client	Sell
10:06:34	\$ / R On 13-Jun-08			Currency Future	1	9,000	0.00	Client	Sell
10:06:34	\$ / R On 13-Jun-08			Currency Future	1	9,000	68.76	Client	Buy
10:13:10	\$ / R On 15-Sep-08			Currency Future	1	25,000	0.00	Client	Sell
10:20:55	\$ / R On 13-Jun-08			Currency Future	1	24,000	0.00	Client	Sell
10:20:55	\$ / R On 13-Jun-08			Currency Future	1	26,000	0.00	Client	Sell
10:20:55	\$ / R On 13-Jun-08			Currency Future	1	24,000	183.12	Client	Buy
10:20:55	\$ / R On 13-Jun-08			Currency Future	1	26,000	198.38	Client	Buy
11:08:40	\$ / R On 13-Jun-08			Currency Future	1	2,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:54:15	\$ / R On 13-Jun-08			Currency Future	1	30,000	230.21	Client	Buy
12:04:54	\$ / R On 15-Sep-08			Currency Future	1	34,000	0.00	Client	Sell
12:05:39	\$ / R On 15-Sep-08			Currency Future	1	3,000	23.46	Client	Buy
12:05:39	\$ / R On 15-Sep-08			Currency Future	1	3,000	0.00	Client	Sell
12:07:24	\$ / R On 15-Sep-08			Currency Future	1	12,000,000	94,140.00	Client	Buy
12:07:24	\$ / R On 15-Sep-08			Currency Future	1	12,000,000	0.00	Member	Sell
13:06:19	\$ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Client	Sell
13:06:19	\$ / R On 13-Jun-08			Currency Future	1	10,000	77.30	Client	Buy
14:00:29	\$ / R On 13-Jun-08			Currency Future	1	1,000	7.69	Client	Buy
14:29:42	\$ / R On 13-Jun-08			Currency Future	1	5,000	38.41	Client	Buy
14:39:49	\$ / R On 13-Jun-08			Currency Future	1	2,000	15.35	Client	Buy
14:59:31	\$ / R On 13-Jun-08			Currency Future	1	5,000	38.31	Client	Buy
15:29:41	\$ / R On 13-Jun-08			Currency Future	1	10,000	76.82	Client	Buy
15:39:42	\$ / R On 13-Jun-08			Currency Future	1	5,000	38.35	Client	Buy
15:43:42	\$ / R On 12-Dec-08			Currency Future	1	130,000	1,045.20	Client	Buy
Total for \$ / R Currency Future:					39	25,086,000	97,056.74		
09:56:02	£ / R On 13-Jun-08			Currency Future	1	30,000	453.30	Member	Buy
10:10:56	£ / R On 13-Jun-08			Currency Future	1	25,000	381.35	Member	Buy
11:02:56	£ / R On 13-Jun-08			Currency Future	1	25,000	0.00	Client	Sell
11:03:26	£ / R On 13-Jun-08			Currency Future	1	30,000	0.00	Client	Sell
14:18:30	£ / R On 13-Jun-08			Currency Future	1	50,000	753.80	Member	Buy
14:54:01	£ / R On 13-Jun-08			Currency Future	1	50,000	0.00	Client	Sell
16:00:27	£ / R On 12-Dec-08			Currency Future	1	65,000	1,017.28	Client	Buy
Total for £ / R Currency Future:					7	275,000	2,605.73		
09:00:25	€ / R On 13-Jun-08			Currency Future	1	5,000	59.68	Client	Buy
09:16:18	€ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Client	Sell
09:30:54	€ / R On 13-Jun-08			Currency Future	1	3,000	0.00	Client	Sell
09:30:54	€ / R On 13-Jun-08			Currency Future	1	100,000	0.00	Client	Sell
09:30:54	€ / R On 13-Jun-08			Currency Future	1	3,000	35.43	Client	Buy
09:30:57	€ / R On 13-Jun-08			Currency Future	1	17,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:33:58	€ / R On 12-Dec-08			Currency Future	1	12,000	0.00	Client	Sell
09:37:20	€ / R On 13-Jun-08			Currency Future	1	6,000	0.00	Client	Sell
10:10:40	€ / R On 13-Jun-08			Currency Future	1	10,000	119.10	Client	Buy
16:00:09	€ / R On 12-Dec-08			Currency Future	1	80,000	991.84	Client	Buy
17:00:11	€ / R On 13-Jun-08			Currency Future	1	10,000	119.70	Client	Buy
17:01:16	€ / R On 13-Jun-08			Currency Future	1	10,000	119.70	Client	Buy
17:01:42	€ / R On 13-Jun-08			Currency Future	1	10,000	119.70	Client	Buy
Total for € / R Currency Future:					13	276,000	1,565.15		
10:01:09	GOVI On 02-May-08			jGovi	1	150,000	38,182.95	Member	Buy
10:01:09	GOVI On 02-May-08			jGovi	1	150,000	0.00	Client	Sell
10:02:15	GOVI On 07-Aug-08			jGovi	1	150,000	39,350.40	Client	Buy
10:02:15	GOVI On 07-Aug-08			jGovi	1	150,000	0.00	Member	Sell
11:50:04	GOVI On 02-May-08			jGovi	1	70,000	17,801.63	Member	Buy
11:50:04	GOVI On 02-May-08			jGovi	1	70,000	0.00		Sell
11:50:15	GOVI On 02-May-08			jGovi	1	40,000	0.00	Member	Sell
11:50:15	GOVI On 02-May-08			jGovi	1	40,000	10,172.36		Buy
11:50:31	GOVI On 07-Aug-08			jGovi	1	70,000	18,331.60		Buy
11:50:31	GOVI On 07-Aug-08			jGovi	1	70,000	0.00	Member	Sell
11:50:46	GOVI On 07-Aug-08			jGovi	1	40,000	10,475.20	Member	Buy
11:50:46	GOVI On 07-Aug-08			jGovi	1	40,000	0.00		Sell
Total for GOVI jGovi:					12	1,040,000	134,314.14		
11:48:31	R153 On 02-May-08			Bond Future	1	581,400,000	6,268,852.48	Member	Buy
11:48:31	R153 On 02-May-08			Bond Future	1	581,400,000	0.00		Sell
11:48:45	R153 On 07-Aug-08			Bond Future	1	581,400,000	6,451,310.91		Buy
11:48:45	R153 On 07-Aug-08			Bond Future	1	581,400,000	0.00	Member	Sell
12:10:20	R153 On 02-May-08			Bond Future	1	68,200,000	0.00	Client	Sell
12:10:20	R153 On 02-May-08			Bond Future	1	68,200,000	735,355.59	Member	Buy
12:10:42	R153 On 02-May-08			Bond Future	1	9,300,000	100,275.76	Member	Buy
12:10:42	R153 On 02-May-08			Bond Future	1	9,300,000	0.00	Client	Sell
12:11:44	R153 On 07-Aug-08			Bond Future	1	68,200,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
12:11:44	R153 On 07-Aug-08			Bond Future	1	68,200,000	757,346.41	Client	Buy
12:12:16	R153 On 07-Aug-08			Bond Future	1	9,300,000	0.00	Member	Sell
12:12:16	R153 On 07-Aug-08			Bond Future	1	9,300,000	103,274.51	Client	Buy
Total for R153 Bond Future:					12	2,635,600,000	14,416,415.65		
11:44:18	R157 On 02-May-08			Bond Future	1	816,900,000	10,056,502.18		Buy
11:44:18	R157 On 02-May-08			Bond Future	1	816,900,000	0.00	Member	Sell
12:09:59	R157 On 02-May-08			Bond Future	1	7,900,000	0.00	Client	Sell
12:09:59	R157 On 02-May-08			Bond Future	1	7,900,000	97,206.62	Member	Buy
12:11:12	R157 On 07-Aug-08			Bond Future	1	7,900,000	0.00	Member	Sell
12:11:12	R157 On 07-Aug-08			Bond Future	1	7,900,000	100,112.59	Client	Buy
13:51:59	R157 On 07-Aug-08			Bond Future	1	59,500,000	0.00		Sell
13:51:59	R157 On 07-Aug-08			Bond Future	1	59,500,000	754,392.23	Member	Buy
Total for R157 Bond Future:					8	1,784,400,000	11,008,213.62		
11:45:00	R204 On 02-May-08			Bond Future	1	317,900,000	2,983,476.56	Member	Buy
11:45:00	R204 On 02-May-08			Bond Future	1	317,900,000	0.00		Sell
11:45:24	R204 On 07-Aug-08			Bond Future	1	317,900,000	0.00	Member	Sell
11:45:24	R204 On 07-Aug-08			Bond Future	1	317,900,000	2,945,452.54		Buy
Total for R204 Bond Future:					4	1,271,600,000	5,928,929.10		
11:45:54	R209 On 02-May-08			Bond Future	1	620,100,000	4,455,359.59		Buy
11:45:54	R209 On 02-May-08			Bond Future	1	620,100,000	0.00	Member	Sell
11:47:48	R209 On 07-Aug-08			Bond Future	1	620,100,000	0.00		Sell
11:47:48	R209 On 07-Aug-08			Bond Future	1	620,100,000	4,593,554.46	Member	Buy
Total for R209 Bond Future:					4	2,480,400,000	9,048,914.05		
Grand Total for all Instruments:					99	8,198,677,000	40,638,014.18		