



Derivatives Matched Trades Report

Report for 26/05/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:20:27	\$ / R On 13-Jun-08			Currency Future	1	31,000	0.00	Client	Sell
11:10:09	\$ / R On 15-Sep-08			Currency Future	1	500,000	0.00	Member	Sell
11:17:15	\$ / R On 15-Sep-08			Currency Future	1	500,000	3,974.25	Client	Buy
12:32:40	\$ / R On 15-Sep-08			Currency Future	1	3,000	0.00	Client	Sell
12:32:40	\$ / R On 15-Sep-08			Currency Future	1	3,000	23.84	Client	Buy
Total for \$ / R Currency Future:					5	1,037,000	3,998.09		
16:01:54	£ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Client	Sell
16:40:26	£ / R On 13-Jun-08			Currency Future	1	26,000	0.00	Client	Sell
16:44:06	£ / R On 13-Jun-08			Currency Future	1	20,000	0.00	Client	Sell
Total for £ / R Currency Future:					3	56,000	0.00		
14:13:52	€ / R On 13-Jun-08			Currency Future	1	21,000	0.00	Client	Sell
15:42:51	€ / R On 13-Jun-08			Currency Future	1	20,000	0.00	Client	Sell
15:53:49	€ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Client	Sell
15:53:49	€ / R On 13-Jun-08			Currency Future	1	10,000	121.80	Client	Buy
16:00:39	€ / R On 15-Sep-08			Currency Future	1	8,000	99.52	Client	Buy
16:00:39	€ / R On 15-Sep-08			Currency Future	1	8,000	0.00	Client	Sell
Total for € / R Currency Future:					6	77,000	221.32		

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:50:09	GOVI On 07-Aug-08			jGovi	1	400,000	0.00	Member	Sell
11:51:21	GOVI On 07-Aug-08			jGovi	1	400,000	103,585.20	Member	Buy
11:54:19	GOVI On 07-Aug-08			jGovi	1	400,000	103,565.20	Member	Buy
11:55:12	GOVI On 07-Aug-08			jGovi	1	400,000	0.00	Member	Sell
Total for GOVI jGovi:					4	1,600,000	207,150.40		
08:50:22	R157 On 07-Aug-08			Bond Future	1	3,000,000	0.00	Client	Sell
08:50:22	R157 On 07-Aug-08			Bond Future	1	3,000,000	37,580.75	Member	Buy
11:50:28	R157 On 07-Aug-08			Bond Future	1	5,100,000	0.00	Member	Sell
11:51:38	R157 On 07-Aug-08			Bond Future	1	5,100,000	63,840.14	Member	Buy
11:54:32	R157 On 07-Aug-08			Bond Future	1	5,100,000	63,825.60	Member	Buy
11:55:22	R157 On 07-Aug-08			Bond Future	1	5,100,000	0.00	Member	Sell
11:58:45	R157 On 07-Aug-08			Bond Future	1	1,100,000	0.00	Client	Sell
11:58:45	R157 On 07-Aug-08			Bond Future	1	900,000	11,263.44	Member	Buy
11:58:45	R157 On 07-Aug-08			Bond Future	1	1,300,000	16,269.42	Member	Buy
11:58:45	R157 On 07-Aug-08			Bond Future	1	1,800,000	22,526.89	Member	Buy
11:58:45	R157 On 07-Aug-08			Bond Future	1	1,100,000	13,766.43	Member	Buy
11:58:45	R157 On 07-Aug-08			Bond Future	1	900,000	0.00	Client	Sell
11:58:45	R157 On 07-Aug-08			Bond Future	1	1,800,000	0.00	Client	Sell
11:58:45	R157 On 07-Aug-08			Bond Future	1	1,300,000	0.00	Client	Sell
12:12:44	R157 On 07-Aug-08			Bond Future	1	1,800,000	22,526.89	Client	Buy
12:12:44	R157 On 07-Aug-08			Bond Future	1	1,800,000	0.00	Member	Sell
12:12:55	R157 On 07-Aug-08			Bond Future	1	1,800,000	22,526.68	Member	Buy
12:12:55	R157 On 07-Aug-08			Bond Future	1	1,800,000	0.00	Client	Sell
12:13:12	R157 On 07-Aug-08			Bond Future	1	1,100,000	0.00	Member	Sell
12:13:12	R157 On 07-Aug-08			Bond Future	1	1,100,000	13,766.43	Client	Buy
12:13:23	R157 On 07-Aug-08			Bond Future	1	1,100,000	0.00	Client	Sell
12:13:23	R157 On 07-Aug-08			Bond Future	1	1,100,000	13,766.31	Member	Buy
12:13:35	R157 On 07-Aug-08			Bond Future	1	900,000	0.00	Member	Sell
12:13:35	R157 On 07-Aug-08			Bond Future	1	900,000	11,263.44	Client	Buy
12:13:45	R157 On 07-Aug-08			Bond Future	1	900,000	0.00	Client	Sell
12:13:45	R157 On 07-Aug-08			Bond Future	1	900,000	11,263.34	Member	Buy
12:13:58	R157 On 07-Aug-08			Bond Future	1	1,300,000	0.00	Member	Sell
12:13:58	R157 On 07-Aug-08			Bond Future	1	1,300,000	16,269.42	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
12:14:06	R157 On 07-Aug-08			Bond Future	1	1,300,000	0.00	Client	Sell
12:14:06	R157 On 07-Aug-08			Bond Future	1	1,300,000	16,269.27	Member	Buy
Total for R157 Bond Future:					30	57,000,000	356,724.46		
Grand Total for all Instruments:					48	59,770,000	568,094.27		