

Derivatives Matched Trades Report

Report for 17/04/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:12:48	\$ / R On 15-Sep-08			Currency Future	1	50,000	409.43	Client	Buy
09:13:08	\$ / R On 15-Sep-08			Currency Future	1	50,000	409.43	Client	Buy
09:14:33	\$ / R On 15-Sep-08			Currency Future	1	50,000	409.65	Client	Buy
09:14:51	\$ / R On 15-Sep-08			Currency Future	1	50,000	409.65	Client	Buy
10:27:15	\$ / R On 13-Jun-08			Currency Future	1	3,000	0.00	Client	Sell
10:27:15	\$ / R On 13-Jun-08			Currency Future	1	3,000	24.24	Member	Buy
10:29:30	\$ / R On 13-Jun-08			Currency Future	1	6,000	0.00	Member	Sell
10:29:30	\$ / R On 13-Jun-08			Currency Future	1	6,000	48.48	Client	Buy
13:07:48	\$ / R On 13-Jun-08			Currency Future	1	1,000	7.99	Client	Buy
16:39:44	\$ / R On 13-Jun-08			Currency Future	1	10,000	79.32	Client	Buy
16:43:55	\$ / R On 13-Jun-08			Currency Future	1	300,000	0.00	Client	Sell
16:43:55	\$ / R On 13-Jun-08			Currency Future	1	300,000	2,370.60	Member	Buy
16:49:35	\$ / R On 12-Dec-08			Currency Future	1	50,000	416.43	Client	Buy
17:04:40	\$ / R On 12-Dec-08			Currency Future	1	100,000	0.00	Member	Sell
17:04:40	\$ / R On 12-Dec-08			Currency Future	1	100,000	842.10	Client	Buy
Total for \$ / R Currency Future:					15	1,079,000	5,427.30		
14:24:06	£ / R On 12-Dec-08			Currency Future	1	15,000	0.00	Client	Sell
14:25:18	£ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Client	Sell
Total for £ / R Currency Future:					2	25,000	0.00		

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
13:23:07	€ / R On 13-Jun-08			Currency Future	1	20,000	254.00	Client	Buy
14:29:05	€ / R On 13-Jun-08			Currency Future	1	1,000	12.65	Client	Buy
16:45:10	€ / R On 13-Jun-08			Currency Future	1	100,000	0.00	Member	Sell
16:45:10	€ / R On 13-Jun-08			Currency Future	1	100,000	1,261.50	Client	Buy
16:53:36	€ / R On 13-Jun-08			Currency Future	1	100,000	0.00	Member	Sell
16:53:36	€ / R On 13-Jun-08			Currency Future	1	100,000	1,259.50	Client	Buy
Total for € / R Currency Future:					6	421,000	2,787.65		
10:06:34	R157 On 07-Aug-08			Bond Future	1	3,000,000	38,468.25	Client	Buy
10:06:34	R157 On 07-Aug-08			Bond Future	1	3,000,000	0.00	Member	Sell
10:07:34	R157 On 02-May-08			Bond Future	1	42,000,000	0.00	Member	Sell
10:07:34	R157 On 02-May-08			Bond Future	1	42,000,000	523,629.41	Client	Buy
10:08:02	R157 On 07-Aug-08			Bond Future	1	52,000,000	0.00	Client	Sell
10:08:02	R157 On 07-Aug-08			Bond Future	1	52,000,000	666,323.48	Member	Buy
10:40:30	R157 On 07-Aug-08			Bond Future	1	3,000,000	38,432.91	Member	Buy
10:40:30	R157 On 07-Aug-08			Bond Future	1	3,000,000	0.00	Client	Sell
Total for R157 Bond Future:					8	200,000,000	1,266,854.05		
Grand Total for all Instruments:					31	201,525,000	1,275,069.00		