

Derivatives Matched Trades Report

Report for 25/04/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:27:44	\$ / R On 13-Jun-08			Currency Future	1	5,000	38.95	Client	Buy
09:27:44	\$ / R On 13-Jun-08			Currency Future	1	5,000	0.00	Client	Sell
10:26:00	\$ / R On 13-Jun-08			Currency Future	1	50,000	388.75	Client	Buy
10:49:17	\$ / R On 13-Jun-08			Currency Future	1	5,000	38.83	Client	Buy
10:49:23	\$ / R On 13-Jun-08			Currency Future	1	3,000	23.28	Client	Buy
10:49:38	\$ / R On 15-Sep-08			Currency Future	1	5,000	39.66	Client	Buy
11:03:13	\$ / R On 13-Jun-08			Currency Future	1	2,000	0.00	Client	Sell
11:03:28	\$ / R On 13-Jun-08			Currency Future	1	50,000	0.00	Client	Sell
11:04:01	\$ / R On 13-Jun-08			Currency Future	1	700,000	0.00	Client	Sell
11:04:01	\$ / R On 13-Jun-08			Currency Future	1	700,000	5,406.10	Member	Buy
12:34:35	\$ / R On 13-Jun-08			Currency Future	1	5,000	38.83	Client	Buy
12:52:45	\$ / R On 13-Jun-08			Currency Future	1	20,000	0.00	Member	Sell
12:53:06	\$ / R On 13-Jun-08			Currency Future	1	20,000	155.15	Member	Buy
13:54:27	\$ / R On 13-Jun-08			Currency Future	1	10,000	77.50	Client	Buy
13:54:27	\$ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Client	Sell
15:11:47	\$ / R On 13-Jun-08			Currency Future	1	40,000	0.00	Client	Sell
15:28:40	\$ / R On 13-Jun-08			Currency Future	1	3,700,000	0.00	Member	Sell
15:29:17	\$ / R On 13-Jun-08			Currency Future	1	5,000,000	0.00	Member	Sell
15:37:47	\$ / R On 13-Jun-08			Currency Future	1	8,000,000	61,475.20	Member	Buy
15:37:47	\$ / R On 13-Jun-08			Currency Future	1	8,000,000	0.00	Client	Sell
15:39:10	\$ / R On 13-Jun-08			Currency Future	1	3,700,000	28,567.70	Member	Buy
15:39:35	\$ / R On 13-Jun-08			Currency Future	1	5,000,000	38,505.00	Member	Buy
15:47:24	\$ / R On 13-Jun-08			Currency Future	1	3,700,000	28,604.70	Client	Buy
15:47:24	\$ / R On 13-Jun-08			Currency Future	1	3,700,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:47:48	\$ / R On 13-Jun-08			Currency Future	1	5,000,000	38,555.00	Client	Buy
15:47:48	\$ / R On 13-Jun-08			Currency Future	1	5,000,000	0.00	Member	Sell
15:50:46	\$ / R On 13-Jun-08			Currency Future	1	4,000	30.87	Client	Buy
15:53:34	\$ / R On 13-Jun-08			Currency Future	1	1,000	7.70	Client	Buy
16:02:45	\$ / R On 12-Dec-08			Currency Future	1	3,000	24.31	Client	Buy
16:15:30	\$ / R On 13-Jun-08			Currency Future	1	150,000	1,161.75	Member	Buy
16:15:30	\$ / R On 13-Jun-08			Currency Future	1	150,000	0.00	Client	Sell
16:34:18	\$ / R On 13-Jun-08			Currency Future	1	20,000	0.00	Client	Sell
16:34:18	\$ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Client	Sell
16:34:18	\$ / R On 13-Jun-08			Currency Future	1	10,000	76.92	Client	Buy
16:34:18	\$ / R On 13-Jun-08			Currency Future	1	20,000	153.90	Client	Buy
16:45:20	\$ / R On 13-Jun-08			Currency Future	1	70,000	0.00	Client	Sell
16:48:18	\$ / R On 13-Jun-08			Currency Future	1	4,000	30.95	Client	Buy
17:06:35	\$ / R On 13-Jun-08			Currency Future	1	100,000	773.10	Client	Buy
Total for \$ / R Currency Future:					38	52,972,000	204,174.14		
09:55:33	£ / R On 13-Jun-08			Currency Future	1	4,000	61.31	Client	Buy
09:55:33	£ / R On 13-Jun-08			Currency Future	1	1,000	15.30	Client	Buy
10:04:36	£ / R On 13-Jun-08			Currency Future	1	5,000	76.45	Client	Buy
11:28:26	£ / R On 13-Jun-08			Currency Future	1	4,000,000	0.00	Member	Sell
11:35:21	£ / R On 13-Jun-08			Currency Future	1	4,000,000	61,199.20	Client	Buy
14:42:14	£ / R On 12-Dec-08			Currency Future	1	7,000	110.97	Client	Buy
15:26:25	£ / R On 13-Jun-08			Currency Future	1	2,000	30.52	Client	Buy
15:55:46	£ / R On 12-Dec-08			Currency Future	1	3,000	47.44	Client	Buy
16:18:19	£ / R On 13-Jun-08			Currency Future	1	30,000	459.23	Client	Buy
Total for £ / R Currency Future:					9	8,052,000	62,000.41		
09:31:30	€ / R On 13-Jun-08			Currency Future	1	15,000	0.00	Client	Sell
09:31:30	€ / R On 13-Jun-08			Currency Future	1	15,000	181.95	Client	Buy
09:47:59	€ / R On 13-Jun-08			Currency Future	1	15,000	0.00	Client	Sell
09:52:33	€ / R On 13-Jun-08			Currency Future	1	50,000	0.00	Client	Sell
11:05:33	€ / R On 13-Jun-08			Currency Future	1	2,000	24.06	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:17:46	€ / R On 13-Jun-08			Currency Future	1	1,000	12.05	Client	Buy
14:59:25	€ / R On 15-Sep-08			Currency Future	1	36,000	0.00	Client	Sell
15:26:23	€ / R On 13-Jun-08			Currency Future	1	5,000	60.15	Client	Buy
16:37:56	€ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
16:47:35	€ / R On 13-Jun-08			Currency Future	1	4,000	48.38	Client	Buy
17:06:21	€ / R On 13-Jun-08			Currency Future	1	15,000	0.00	Client	Sell
17:06:21	€ / R On 13-Jun-08			Currency Future	1	55,000	665.28	Client	Buy
17:06:21	€ / R On 13-Jun-08			Currency Future	1	15,000	181.44	Client	Buy
Total for € / R Currency Future:					13	238,000	1,173.31		
10:58:43	R157 On 02-May-08			Bond Future	1	1,700,000	0.00	Client	Sell
10:58:43	R157 On 02-May-08			Bond Future	1	1,700,000	20,971.40	Member	Buy
10:58:56	R157 On 02-May-08			Bond Future	1	500,000	6,168.06	Member	Buy
10:58:56	R157 On 02-May-08			Bond Future	1	500,000	0.00	Client	Sell
11:49:21	R157 On 02-May-08			Bond Future	1	15,300,000	0.00	Client	Sell
11:49:21	R157 On 02-May-08			Bond Future	1	15,300,000	188,742.61	Member	Buy
11:49:38	R157 On 02-May-08			Bond Future	1	4,500,000	55,584.89	Member	Buy
11:49:38	R157 On 02-May-08			Bond Future	1	4,500,000	0.00	Client	Sell
16:14:43	R157 On 02-May-08			Bond Future	1	30,000,000	370,279.98	Client	Buy
16:14:43	R157 On 02-May-08			Bond Future	1	30,000,000	0.00	Member	Sell
Total for R157 Bond Future:					10	104,000,000	641,746.94		
Grand Total for all Instruments:					70	165,262,000	909,094.79		