

Derivatives Matched Trades Report

Report for 05/05/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:23:23	\$ / R On 15-Sep-08			Currency Future	1	50,000	0.00	Client	Sell
10:22:52	\$ / R On 13-Jun-08			Currency Future	1	1,000,000	7,676.60	Client	Buy
10:22:52	\$ / R On 13-Jun-08			Currency Future	1	1,000,000	0.00	Member	Sell
10:53:23	\$ / R On 15-Sep-08			Currency Future	1	150,000	0.00	Member	Sell
12:40:54	\$ / R On 13-Jun-08			Currency Future	1	1,000	7.68	Client	Buy
12:40:54	\$ / R On 13-Jun-08			Currency Future	1	1,000	0.00	Client	Sell
14:05:26	\$ / R On 15-Sep-08			Currency Future	1	150,000	1,182.53	Member	Buy
14:22:00	\$ / R On 13-Jun-08			Currency Future	1	500,000	0.00	Member	Sell
14:23:59	\$ / R On 13-Jun-08			Currency Future	1	500,000	3,855.00	Client	Buy
15:04:31	\$ / R On 13-Jun-08			Currency Future	1	1,997,000	15,309.00	Member	Buy
15:14:21	\$ / R On 13-Jun-08			Currency Future	1	1,997,000	0.00	Member	Sell
Total for \$ / R Currency Future:					11	7,346,000	28,030.81		
09:37:16	£ / R On 15-Sep-08			Currency Future	1	65,000	0.00	Client	Sell
11:48:43	£ / R On 12-Dec-08			Currency Future	1	7,000	109.81	Client	Buy
14:03:39	£ / R On 15-Sep-08			Currency Future	1	20,000	306.30	Member	Buy
14:06:19	£ / R On 15-Sep-08			Currency Future	1	20,000	0.00	Member	Sell
14:59:33	£ / R On 12-Dec-08			Currency Future	1	26,000	406.90	Client	Buy
Total for £ / R Currency Future:					5	138,000	823.01		
15:08:39	€ / R On 13-Jun-08			Currency Future	1	1,925,000	22,776.60	Member	Buy

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15:13:46	€ / R On 13-Jun-08			Currency Future	1	1,925,000	0.00	Member	Sell
16:51:36	€ / R On 13-Jun-08			Currency Future	1	100,000	1,186.50	Client	Buy
16:51:36	€ / R On 13-Jun-08			Currency Future	1	100,000	0.00	Member	Sell
Total for € / R Currency Future:					4	4,050,000	23,963.10		
15:10:05	ALBI On 07-Aug-08			Index Future	1	5,940,000	0.00	Client	Sell
15:10:05	ALBI On 07-Aug-08			Index Future	1	5,940,000	0.00	Member	Buy
15:10:29	ALBI On 07-Aug-08			Index Future	1	5,940,000	0.00	Member	Sell
15:10:29	ALBI On 07-Aug-08			Index Future	1	5,940,000	0.00	Client	Buy
Total for ALBI Index Future:					4	23,760,000	0.00		
16:07:55	R157 On 07-Aug-08	9.75	Put	Option on Bond Future	1	10,000,000	0.00	Member	Sell
16:07:55	R157 On 07-Aug-08	9.75	Put	Option on Bond Future	1	10,000,000	0.00	Member	Buy
Total for R157 Bond Future:					2	20,000,000	0.00		
Grand Total for all Instruments:					26	55,294,000	52,816.92		