



Derivatives Matched Trades Report

Report for 22/05/2008

| Matched Time | Contract Details | Strike | C/P | Product | No of Trades | Nominal | Value (R000's) | Trade Type | Buy/Sell |
|--------------|---------------------|--------|-----|-----------------|--------------|------------|----------------|------------|----------|
| 09:03:35 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 1,000 | 0.00 | Client | Sell |
| 09:03:35 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 1,000 | 7.77 | Client | Buy |
| 09:03:41 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 2,000 | 15.58 | Client | Buy |
| 09:13:15 | \$ / R On 15-Sep-08 | | | Currency Future | 1 | 100,000 | 0.00 | Member | Sell |
| 09:37:08 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 10,000 | 0.00 | Client | Sell |
| 09:37:36 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 38,000 | 0.00 | Client | Sell |
| 09:37:36 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 30,000 | 0.00 | Client | Sell |
| 09:48:15 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 154,000 | 0.00 | Member | Sell |
| 09:56:21 | \$ / R On 15-Sep-08 | | | Currency Future | 1 | 100,000 | 799.37 | Client | Buy |
| 10:08:50 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 154,000 | 1,201.62 | Client | Buy |
| 10:10:07 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 5,000 | 0.00 | Client | Sell |
| 10:10:07 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 5,000 | 38.90 | Client | Buy |
| 10:26:26 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 32,000 | 248.96 | Client | Buy |
| 10:26:31 | \$ / R On 15-Sep-08 | | | Currency Future | 1 | 500,000 | 0.00 | Member | Sell |
| 10:36:36 | \$ / R On 15-Sep-08 | | | Currency Future | 1 | 500,000 | 3,987.00 | Client | Buy |
| 10:45:38 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 30,000 | 0.00 | Client | Sell |
| 10:45:38 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 30,000 | 233.10 | Client | Buy |
| 11:25:06 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 40,000 | 0.00 | Client | Sell |
| 12:09:04 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 10,000,000 | 77,585.00 | Member | Buy |
| 12:12:00 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 200,000 | 0.00 | Client | Sell |
| 13:48:57 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 1,000 | 0.00 | Client | Sell |
| 13:48:57 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 1,000 | 7.76 | Client | Buy |
| 13:52:58 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 9,000 | 0.00 | Client | Sell |
| 13:55:34 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 10,000,000 | 0.00 | Member | Sell |
| 13:59:31 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 10,000,000 | 77,450.00 | Member | Buy |

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|--------------|---------------------|--------|-----|-----------------|--------------|------------|----------------|------------|----------|
| 13:59:31 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 10,000,000 | 0.00 | Client | Sell |
| 14:20:36 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 100,000 | 0.00 | Client | Sell |
| 14:21:46 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 450,000 | 0.00 | Client | Sell |
| 14:21:46 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 100,000 | 0.00 | Client | Sell |
| 14:36:53 | \$ / R On 15-Sep-08 | | | Currency Future | 1 | 50,000 | 397.10 | Client | Buy |
| 15:07:07 | \$ / R On 15-Sep-08 | | | Currency Future | 1 | 500,000 | 0.00 | Member | Sell |
| 15:19:03 | \$ / R On 15-Sep-08 | | | Currency Future | 1 | 500,000 | 3,967.95 | Client | Buy |
| 15:45:36 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 5,000 | 38.55 | Client | Buy |
| 15:45:36 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 1,000 | 0.00 | Client | Sell |
| 15:45:36 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 5,000 | 0.00 | Client | Sell |
| 15:45:36 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 1,000 | 7.71 | Client | Buy |
| 16:11:34 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 20,000 | 0.00 | Client | Sell |
| 16:11:34 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 20,000 | 154.20 | Client | Buy |
| 16:11:52 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 10,000 | 77.10 | Client | Buy |
| 16:11:52 | \$ / R On 13-Jun-08 | | | Currency Future | 1 | 10,000 | 0.00 | Client | Sell |
| 16:49:35 | \$ / R On 15-Sep-08 | | | Currency Future | 1 | 10,000 | 0.00 | Client | Sell |

Total for \$ / R Currency Future:

41 43,725,000 166,217.66

| | | | | | | | | | |
|----------|--------------------|--|--|-----------------|---|--------|--------|--------|------|
| 10:40:10 | £ / R On 13-Jun-08 | | | Currency Future | 1 | 30,000 | 0.00 | Client | Sell |
| 11:29:59 | £ / R On 13-Jun-08 | | | Currency Future | 1 | 20,000 | 0.00 | Client | Sell |
| 11:56:26 | £ / R On 13-Jun-08 | | | Currency Future | 1 | 10,000 | 0.00 | Client | Sell |
| 12:23:50 | £ / R On 13-Jun-08 | | | Currency Future | 1 | 5,000 | 0.00 | Client | Sell |
| 12:28:04 | £ / R On 13-Jun-08 | | | Currency Future | 1 | 5,000 | 0.00 | Client | Sell |
| 12:35:41 | £ / R On 13-Jun-08 | | | Currency Future | 1 | 5,000 | 0.00 | Client | Sell |
| 12:45:18 | £ / R On 12-Dec-08 | | | Currency Future | 1 | 10,000 | 159.28 | Client | Buy |
| 12:45:52 | £ / R On 13-Jun-08 | | | Currency Future | 1 | 1,000 | 0.00 | Client | Sell |
| 12:52:40 | £ / R On 13-Jun-08 | | | Currency Future | 1 | 5,000 | 0.00 | Client | Sell |
| 13:48:23 | £ / R On 13-Jun-08 | | | Currency Future | 1 | 30,000 | 0.00 | Client | Sell |
| 13:52:14 | £ / R On 13-Jun-08 | | | Currency Future | 1 | 30,000 | 0.00 | Client | Sell |

Total for £ / R Currency Future:

11 151,000 159.28

| | | | | | | | | | |
|----------|--------------------|--|--|-----------------|---|--------|------|--------|------|
| 08:59:51 | € / R On 13-Jun-08 | | | Currency Future | 1 | 13,000 | 0.00 | Client | Sell |
|----------|--------------------|--|--|-----------------|---|--------|------|--------|------|

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|-----------------------------------------|--------------------|--------|------|-----------------------|--------------|--------------------|------------------|------------|----------|
| 09:02:59 | € / R On 13-Jun-08 | | | Currency Future | 1 | 2,000 | 24.61 | Client | Buy |
| 09:37:55 | € / R On 13-Jun-08 | | | Currency Future | 1 | 6,000 | 71.40 | Client | Buy |
| 09:37:55 | € / R On 13-Jun-08 | | | Currency Future | 1 | 6,000 | 0.00 | Client | Sell |
| 09:39:07 | € / R On 13-Jun-08 | | | Currency Future | 1 | 6,000 | 71.40 | Client | Buy |
| 09:39:07 | € / R On 13-Jun-08 | | | Currency Future | 1 | 6,000 | 0.00 | Client | Sell |
| 09:42:24 | € / R On 13-Jun-08 | | | Currency Future | 1 | 6,000 | 73.68 | Client | Buy |
| 09:42:24 | € / R On 13-Jun-08 | | | Currency Future | 1 | 6,000 | 0.00 | Client | Sell |
| 15:48:26 | € / R On 15-Sep-08 | | | Currency Future | 1 | 20,000 | 0.00 | Member | Sell |
| 15:54:40 | € / R On 15-Sep-08 | | | Currency Future | 1 | 20,000 | 248.00 | Client | Buy |
| 16:11:41 | € / R On 15-Sep-08 | | | Currency Future | 1 | 40,000 | 494.84 | Client | Buy |
| 16:13:46 | € / R On 15-Sep-08 | | | Currency Future | 1 | 40,000 | 492.00 | Client | Buy |
| 16:13:46 | € / R On 15-Sep-08 | | | Currency Future | 1 | 40,000 | 0.00 | Client | Sell |
| 16:15:07 | € / R On 15-Sep-08 | | | Currency Future | 1 | 40,000 | 494.84 | Client | Buy |
| 16:15:07 | € / R On 15-Sep-08 | | | Currency Future | 1 | 40,000 | 0.00 | Client | Sell |
| Total for € / R Currency Future: | | | | | 15 | 291,000 | 1,970.77 | | |
| 11:14:45 | R157 On 07-Aug-08 | | | Bond Future | 1 | 2,000,000 | 0.00 | Member | Sell |
| 11:14:45 | R157 On 07-Aug-08 | | | Bond Future | 1 | 2,000,000 | 25,128.18 | Client | Buy |
| 14:29:53 | R157 On 06-Nov-08 | 9.50 | Put | Option on Bond Future | 1 | 100,000,000 | 0.00 | Member | Buy |
| 14:29:53 | R157 On 06-Nov-08 | 9.50 | Put | Option on Bond Future | 1 | 100,000,000 | 0.00 | Client | Sell |
| 14:31:01 | R157 On 07-Aug-08 | 10.25 | Put | Option on Bond Future | 1 | 100,000,000 | 0.00 | Client | Buy |
| 14:31:01 | R157 On 07-Aug-08 | 10.25 | Put | Option on Bond Future | 1 | 100,000,000 | 0.00 | Member | Sell |
| 14:35:25 | R157 On 07-Aug-08 | 8.75 | Call | Option on Bond Future | 1 | 100,000,000 | 0.00 | Member | Sell |
| 14:35:25 | R157 On 07-Aug-08 | 8.75 | Call | Option on Bond Future | 1 | 100,000,000 | 0.00 | Client | Buy |
| 14:36:43 | R157 On 07-Aug-08 | 9.00 | Put | Option on Bond Future | 1 | 20,000,000 | 0.00 | Member | Buy |
| 14:36:43 | R157 On 07-Aug-08 | 9.00 | Put | Option on Bond Future | 1 | 20,000,000 | 0.00 | Client | Sell |
| Total for R157 Bond Future: | | | | | 10 | 644,000,000 | 25,128.18 | | |
| 15:23:21 | R204 On 07-Aug-08 | | | Bond Future | 1 | 900,000 | 8,206.55 | Member | Buy |
| 15:23:21 | R204 On 07-Aug-08 | | | Bond Future | 1 | 900,000 | 0.00 | Client | Sell |

| Matched Time | Contract Details | Strike | C/P | Product | No of Trades | Nominal | Value (R000's) | Trade Type | Buy/Sell |
|-----------------------------------------|-------------------|--------|-----|-------------|--------------|--------------------|-------------------|------------|----------|
| Total for R204 Bond Future: | | | | | 2 | 1,800,000 | 8,206.55 | | |
| 09:57:45 | R209 On 07-Aug-08 | | | Bond Future | 1 | 300,000 | 2,195.84 | | Buy |
| 09:57:45 | R209 On 07-Aug-08 | | | Bond Future | 1 | 300,000 | 0.00 | Member | Sell |
| Total for R209 Bond Future: | | | | | 2 | 600,000 | 2,195.84 | | |
| Grand Total for all Instruments: | | | | | 81 | 690,567,000 | 203,878.28 | | |