

Derivatives Matched Trades Report

Report for 30/04/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:13:01	\$ / R On 13-Jun-08			Currency Future	1	3,000	23.16	Client	Buy
09:25:07	\$ / R On 13-Jun-08			Currency Future	1	1,000,000	7,710.00	Client	Buy
09:45:21	\$ / R On 13-Jun-08			Currency Future	1	20,000	154.00	Client	Buy
09:45:21	\$ / R On 13-Jun-08			Currency Future	1	20,000	154.00	Client	Buy
10:47:18	\$ / R On 13-Jun-08			Currency Future	1	1,000,000	0.00	Member	Sell
11:16:19	\$ / R On 13-Jun-08			Currency Future	1	5,000	0.00	Client	Sell
11:16:19	\$ / R On 13-Jun-08			Currency Future	1	5,000	38.50	Client	Buy
11:19:05	\$ / R On 13-Jun-08			Currency Future	1	195,000	1,503.16	Client	Buy
14:44:39	\$ / R On 13-Jun-08			Currency Future	1	4,000	30.72	Client	Buy
14:59:27	\$ / R On 13-Jun-08			Currency Future	1	4,000	30.68	Client	Buy
15:25:06	\$ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Client	Sell
15:25:06	\$ / R On 13-Jun-08			Currency Future	1	10,000	76.56	Client	Buy
16:59:04	\$ / R On 13-Jun-08			Currency Future	1	5,000	38.25	Client	Buy
Total for \$ / R Currency Future:					13	2,281,000	9,759.02		
09:39:27	£ / R On 13-Jun-08			Currency Future	1	50,000	752.60	Member	Buy
09:57:44	£ / R On 13-Jun-08			Currency Future	1	50,000	0.00	Client	Sell
14:07:40	£ / R On 13-Jun-08			Currency Future	1	25,000	381.35	Client	Buy
14:07:40	£ / R On 13-Jun-08			Currency Future	1	25,000	0.00	Client	Sell
15:51:58	£ / R On 13-Jun-08			Currency Future	1	50,000	750.05	Member	Buy
16:26:09	£ / R On 13-Jun-08			Currency Future	1	50,000	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 £ / R Currency Future:					6	250,000	1,884.00		
09:27:16	€ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Member	Sell
10:19:49	€ / R On 13-Jun-08			Currency Future	1	10,000	119.73	Client	Buy
15:26:44	€ / R On 13-Jun-08			Currency Future	1	60,000	0.00	Member	Sell
15:29:30	€ / R On 13-Jun-08			Currency Future	1	60,000	714.42	Client	Buy
Total for € / R Currency Future:					4	140,000	834.15		
10:54:20	ALBI On 02-May-08			Index Future	1	5,940,000	0.00	Member	Buy
10:54:20	ALBI On 02-May-08			Index Future	1	5,940,000	0.00	Client	Sell
10:55:45	ALBI On 06-Nov-08			Index Future	1	5,940,000	0.00	Client	Buy
10:55:45	ALBI On 06-Nov-08			Index Future	1	5,940,000	0.00	Member	Sell
Total for ALBI Index Future:					4	23,760,000	0.00		
11:40:27	R153 On 02-May-08			Bond Future	1	71,800,000	0.00		Sell
11:40:27	R153 On 02-May-08			Bond Future	1	71,800,000	774,157.08	Client	Buy
Total for R153 Bond Future:					2	143,600,000	774,157.08		
09:26:12	R157 On 02-May-08			Bond Future	1	40,000,000	490,741.36	Member	Buy
09:26:12	R157 On 02-May-08			Bond Future	1	40,000,000	0.00	Client	Sell
09:26:36	R157 On 02-May-08			Bond Future	1	150,000,000	0.00	Client	Sell
09:26:36	R157 On 02-May-08			Bond Future	1	150,000,000	1,840,280.10	Member	Buy
09:27:38	R157 On 07-Aug-08			Bond Future	1	20,000,000	0.00	Member	Sell
09:27:38	R157 On 07-Aug-08			Bond Future	1	20,000,000	252,997.78	Client	Buy
09:28:18	R157 On 07-Aug-08			Bond Future	1	110,000,000	1,391,487.79	Client	Buy
09:28:18	R157 On 07-Aug-08			Bond Future	1	110,000,000	0.00	Member	Sell
09:54:24	R157 On 07-Aug-08			Bond Future	1	20,000,000	0.00	Client	Sell
09:54:24	R157 On 07-Aug-08			Bond Future	1	20,000,000	252,997.78	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:54:37	R157 On 07-Aug-08			Bond Future	1	110,000,000	1,391,487.79	Member	Buy
09:54:37	R157 On 07-Aug-08			Bond Future	1	110,000,000	0.00	Client	Sell
09:54:47	R157 On 07-Aug-08			Bond Future	1	110,000,000	1,390,215.75	Client	Buy
09:54:47	R157 On 07-Aug-08			Bond Future	1	110,000,000	0.00	Member	Sell
09:55:06	R157 On 07-Aug-08			Bond Future	1	20,000,000	0.00	Member	Sell
09:55:06	R157 On 07-Aug-08			Bond Future	1	20,000,000	252,766.50	Client	Buy
12:47:58	R157 On 02-May-08			Bond Future	1	900,000	0.00	Member	Sell
12:47:58	R157 On 02-May-08			Bond Future	1	900,000	11,062.97	Client	Buy
12:48:27	R157 On 02-May-08			Bond Future	1	900,000	11,062.97	Client	Buy
12:48:27	R157 On 02-May-08			Bond Future	1	900,000	0.00	Member	Sell
12:48:59	R157 On 02-May-08			Bond Future	1	16,600,000	0.00	Member	Sell
12:48:59	R157 On 02-May-08			Bond Future	1	16,600,000	204,050.35	Client	Buy
12:49:29	R157 On 07-Aug-08			Bond Future	1	16,600,000	0.00	Client	Sell
12:49:29	R157 On 07-Aug-08			Bond Future	1	16,600,000	210,170.74	Member	Buy
12:49:47	R157 On 07-Aug-08			Bond Future	1	900,000	11,394.80	Member	Buy
12:49:47	R157 On 07-Aug-08			Bond Future	1	900,000	0.00	Client	Sell
12:50:28	R157 On 07-Aug-08			Bond Future	1	900,000	0.00	Client	Sell
12:50:28	R157 On 07-Aug-08			Bond Future	1	900,000	11,394.80	Member	Buy
Total for R157 Bond Future:					28	1,233,600,000	7,722,111.49		
11:37:42	R186 On 02-May-08			Bond Future	1	105,000,000	0.00	Member	Sell
11:37:42	R186 On 02-May-08			Bond Future	1	105,000,000	1,199,009.60	Client	Buy
Total for R186 Bond Future:					2	210,000,000	1,199,009.60		
11:38:20	R204 On 02-May-08			Bond Future	1	60,000,000	0.00	Member	Sell
11:38:20	R204 On 02-May-08			Bond Future	1	60,000,000	561,978.24	Client	Buy
Total for R204 Bond Future:					2	120,000,000	561,978.24		
Grand Total for all Instruments:					61	1,733,631,000	10,269,733.57		