

Derivatives Matched Trades Report

Report for 07/05/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:09:17	\$ / R On 13-Jun-08			Currency Future	1	5,000	0.00	Client	Sell
11:09:17	\$ / R On 13-Jun-08			Currency Future	1	5,000	38.08	Client	Buy
11:09:21	\$ / R On 15-Sep-08			Currency Future	1	20,000	156.19	Client	Buy
11:09:21	\$ / R On 15-Sep-08			Currency Future	1	20,000	0.00	Member	Sell
11:15:24	\$ / R On 13-Jun-08			Currency Future	1	10,000	76.15	Client	Buy
11:15:24	\$ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Client	Sell
11:18:02	\$ / R On 12-Dec-08			Currency Future	1	40,000	317.60	Client	Buy
11:36:44	\$ / R On 13-Jun-08			Currency Future	1	1,600,000	0.00	Client	Sell
11:36:44	\$ / R On 13-Jun-08			Currency Future	1	1,600,000	12,140.32	Member	Buy
11:46:28	\$ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Client	Sell
11:46:28	\$ / R On 13-Jun-08			Currency Future	1	10,000	76.15	Client	Buy
11:47:12	\$ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Client	Sell
11:47:12	\$ / R On 13-Jun-08			Currency Future	1	10,000	76.15	Client	Buy
11:52:32	\$ / R On 13-Jun-08			Currency Future	1	5,000	38.06	Client	Buy
11:52:32	\$ / R On 13-Jun-08			Currency Future	1	5,000	0.00	Client	Sell
11:52:32	\$ / R On 13-Jun-08			Currency Future	1	5,000	0.00	Client	Sell
11:52:32	\$ / R On 13-Jun-08			Currency Future	1	5,000	0.00	Client	Sell
11:52:32	\$ / R On 13-Jun-08			Currency Future	1	5,000	38.06	Client	Buy
11:52:32	\$ / R On 13-Jun-08			Currency Future	1	5,000	38.05	Client	Buy
11:56:37	\$ / R On 15-Sep-08			Currency Future	1	10,000	78.00	Client	Buy
11:56:37	\$ / R On 15-Sep-08			Currency Future	1	10,000	0.00	Member	Sell
12:38:26	\$ / R On 15-Sep-08			Currency Future	1	50,000	389.50	Client	Buy
12:41:52	\$ / R On 13-Jun-08			Currency Future	1	20,000	152.00	Client	Buy
12:41:52	\$ / R On 13-Jun-08			Currency Future	1	20,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
12:57:34	\$ / R On 13-Jun-08			Currency Future	1	50,000	0.00	Member	Sell
15:09:06	\$ / R On 13-Jun-08			Currency Future	1	10,000	75.91	Client	Buy
15:09:06	\$ / R On 13-Jun-08			Currency Future	1	13,000	98.67	Client	Buy
15:09:06	\$ / R On 13-Jun-08			Currency Future	1	6,000	45.54	Client	Buy
15:09:06	\$ / R On 13-Jun-08			Currency Future	1	1,000	7.60	Client	Buy
15:09:06	\$ / R On 13-Jun-08			Currency Future	1	6,000	0.00	Client	Sell
15:09:06	\$ / R On 13-Jun-08			Currency Future	1	13,000	0.00	Client	Sell
15:09:06	\$ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Client	Sell
15:09:06	\$ / R On 13-Jun-08			Currency Future	1	1,000	0.00	Client	Sell
15:09:11	\$ / R On 13-Jun-08			Currency Future	1	4,000	0.00	Client	Sell
15:09:11	\$ / R On 13-Jun-08			Currency Future	1	4,000	30.36	Client	Buy
15:10:15	\$ / R On 13-Jun-08			Currency Future	1	26,000	0.00	Client	Sell
15:10:15	\$ / R On 13-Jun-08			Currency Future	1	26,000	197.34	Client	Buy
15:16:50	\$ / R On 13-Jun-08			Currency Future	1	39,000	0.00	Member	Sell
15:19:07	\$ / R On 13-Jun-08			Currency Future	1	100,000	757.50	Member	Buy
15:20:36	\$ / R On 13-Jun-08			Currency Future	1	39,000	296.71	Client	Buy
15:30:42	\$ / R On 13-Jun-08			Currency Future	1	15,000	0.00	Client	Sell
15:30:42	\$ / R On 13-Jun-08			Currency Future	1	5,000	0.00	Client	Sell
15:30:42	\$ / R On 13-Jun-08			Currency Future	1	5,000	38.00	Client	Buy
15:30:42	\$ / R On 13-Jun-08			Currency Future	1	15,000	114.00	Client	Buy
15:47:24	\$ / R On 13-Jun-08			Currency Future	1	100,000	0.00	Client	Sell
16:14:27	\$ / R On 13-Jun-08			Currency Future	1	50,000	381.03	Client	Buy
16:26:03	\$ / R On 13-Jun-08			Currency Future	1	5,000	0.00	Client	Sell
16:26:03	\$ / R On 13-Jun-08			Currency Future	1	5,000	38.00	Client	Buy
16:42:13	\$ / R On 12-Dec-08			Currency Future	1	130,000	1,037.40	Client	Buy
16:45:51	\$ / R On 13-Jun-08			Currency Future	1	9,000	68.40	Client	Buy
16:45:51	\$ / R On 13-Jun-08			Currency Future	1	9,000	0.00	Client	Sell
Total for \$ / R Currency Future:					51	4,186,000	16,800.74		

13:04:47	£ / R On 15-Sep-08			Currency Future	1	136,000	0.00	Member	Sell
13:17:03	£ / R On 15-Sep-08			Currency Future	1	136,000	2,056.66	Client	Buy
14:18:50	£ / R On 13-Jun-08			Currency Future	1	10,000	148.50	Client	Buy
15:10:18	£ / R On 12-Dec-08			Currency Future	1	26,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:40:27	£ / R On 13-Jun-08			Currency Future	1	3,000	44.60	Client	Buy
16:18:29	£ / R On 12-Dec-08			Currency Future	1	65,000	997.75	Client	Buy
Total for £ / R Currency Future:					6	376,000	3,247.51		
11:01:14	€ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Client	Sell
11:01:14	€ / R On 13-Jun-08			Currency Future	1	10,000	117.00	Client	Buy
11:06:55	€ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Client	Sell
12:03:08	€ / R On 13-Jun-08			Currency Future	1	50,000	584.00	Client	Buy
12:03:08	€ / R On 13-Jun-08			Currency Future	1	50,000	0.00	Client	Sell
12:04:58	€ / R On 13-Jun-08			Currency Future	1	50,000	584.00	Client	Buy
12:04:58	€ / R On 13-Jun-08			Currency Future	1	50,000	0.00	Client	Sell
13:06:19	€ / R On 15-Sep-08			Currency Future	1	259,000	0.00	Member	Sell
13:10:17	€ / R On 13-Jun-08			Currency Future	1	1,000	0.00	Client	Sell
13:17:38	€ / R On 15-Sep-08			Currency Future	1	259,000	3,096.86	Client	Buy
14:19:10	€ / R On 13-Jun-08			Currency Future	1	10,000	116.80	Client	Buy
14:19:10	€ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Client	Sell
14:34:37	€ / R On 13-Jun-08			Currency Future	1	90,000	0.00	Client	Sell
16:16:40	€ / R On 12-Dec-08			Currency Future	1	80,000	973.16	Client	Buy
Total for € / R Currency Future:					14	939,000	5,471.82		
16:22:28	R153 On 07-Aug-08			Bond Future	1	50,000,000	554,699.65	Member	Buy
16:22:28	R153 On 07-Aug-08			Bond Future	1	50,000,000	0.00	Client	Sell
Total for R153 Bond Future:					2	100,000,000	554,699.65		
Grand Total for all Instruments:					73	105,501,000	580,219.72		