



Derivatives Matched Trades Report

Report for 16/07/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:01:00	\$ / R On 15-Sep-08			Currency Future	1	3,000	23.44	Client	Buy
11:46:04	\$ / R On 15-Sep-08			Currency Future	1	5,000	38.94	Client	Buy
11:50:52	\$ / R On 15-Sep-08			Currency Future	1	10,000	77.70	Client	Buy
14:03:57	\$ / R On 12-Dec-08			Currency Future	1	80,000	637.60	Client	Buy
14:04:06	\$ / R On 12-Dec-08			Currency Future	1	20,000	159.26	Client	Buy
14:08:49	\$ / R On 12-Dec-08			Currency Future	1	15,000	119.25	Client	Buy
14:24:28	\$ / R On 12-Dec-08			Currency Future	1	3,000	0.00	Client	Sell
14:39:25	\$ / R On 15-Sep-08			Currency Future	1	5,000	38.90	Client	Buy
14:39:25	\$ / R On 15-Sep-08			Currency Future	1	10,000	77.81	Client	Buy
14:39:25	\$ / R On 15-Sep-08			Currency Future	1	5,000	0.00	Client	Sell
14:44:41	\$ / R On 15-Sep-08			Currency Future	1	50,000	0.00	Client	Sell
14:44:41	\$ / R On 15-Sep-08			Currency Future	1	5,000	0.00	Client	Sell
14:44:41	\$ / R On 15-Sep-08			Currency Future	1	5,000	38.80	Client	Buy
15:29:54	\$ / R On 15-Sep-08			Currency Future	1	10,000	77.50	Client	Buy
16:01:10	\$ / R On 12-Dec-08			Currency Future	1	100,000	794.00	Client	Buy
Total for \$ / R Currency Future:					15	326,000	2,083.20		
16:42:31	£ / R On 12-Dec-08			Currency Future	1	125,000	1,958.13	Client	Buy
16:42:31	£ / R On 12-Dec-08			Currency Future	1	40,000	626.60	Client	Buy
Total for £ / R Currency Future:					2	165,000	2,584.73		
16:57:28	€ / R On 16-Mar-09			Currency Future	1	4,000	50.80	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
Total for € / R Currency Future:					1	4,000	50.80		
16:02:25	ALBI On 07-Aug-08			Index Future	1	10,000	0.00	Member	Sell
Total for ALBI Index Future:					1	10,000	0.00		
13:15:11	R153 On 07-Aug-08			Bond Future	1	495,000,000	0.00	Member	Sell
14:46:48	R153 On 07-Aug-08			Bond Future	1	35,500,000	388,226.90		Buy
14:46:48	R153 On 07-Aug-08			Bond Future	1	35,500,000	0.00	Member	Sell
15:24:43	R153 On 07-Aug-08			Bond Future	1	800,000	0.00	Member	Sell
15:24:43	R153 On 07-Aug-08			Bond Future	1	800,000	8,748.78		Buy
16:51:10	R153 On 07-Aug-08			Bond Future	1	495,000,000	5,416,758.77	Member	Buy
Total for R153 Bond Future:					6	1,062,600,000	5,813,734.44		
13:11:50	R157 On 07-Aug-08			Bond Future	1	10,000,000	122,736.87	Member	Buy
13:11:50	R157 On 07-Aug-08			Bond Future	1	10,000,000	0.00	Client	Sell
13:12:11	R157 On 07-Aug-08			Bond Future	1	25,000,000	0.00	Client	Sell
13:12:11	R157 On 07-Aug-08			Bond Future	1	25,000,000	306,842.18	Member	Buy
Total for R157 Bond Future:					4	70,000,000	429,579.05		
Grand Total for all Instruments:					29	1,133,105,000	6,248,032.21		