



Derivatives Matched Trades Report

Report for 04/12/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:04:04	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Member	Sell
09:05:20	\$ / R On 12-Dec-08			Currency Future	1	2,000,000	0.00	Member	Sell
09:10:01	\$ / R On 12-Dec-08			Currency Future	1	2,000,000	20,356.40	Client	Buy
09:10:13	\$ / R On 16-Mar-09			Currency Future	1	10,000	104.74	Member	Buy
09:55:34	\$ / R On 12-Dec-08			Currency Future	1	21,000	215.24	Client	Buy
10:10:25	\$ / R On 16-Mar-09			Currency Future	1	5,000	52.25	Client	Buy
10:37:41	\$ / R On 12-Dec-08			Currency Future	1	17,000	0.00	Client	Sell
11:02:38	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
11:02:38	\$ / R On 12-Dec-08			Currency Future	1	10,000	102.25	Client	Buy
11:09:15	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	0.00	Client	Sell
11:09:15	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	10,214.00	Member	Buy
11:15:31	\$ / R On 12-Dec-08			Currency Future	1	15,000	0.00	Client	Sell
12:05:13	\$ / R On 12-Dec-08			Currency Future	1	5,000	51.00	Client	Buy
12:05:13	\$ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Client	Sell
14:27:26	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Member	Sell
14:28:56	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,524.00	Member	Buy
14:39:46	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Member	Sell
14:40:57	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,530.00	Member	Buy
15:17:51	\$ / R On 16-Mar-09			Currency Future	1	2,000	21.13	Member	Buy
15:45:14	\$ / R On 16-Mar-09			Currency Future	1	100,000	1,053.89	Client	Buy
16:35:07	\$ / R On 12-Dec-08			Currency Future	1	15,000	0.00	Client	Sell
16:38:30	\$ / R On 12-Dec-08			Currency Future	1	6,000	0.00	Client	Sell
16:40:21	\$ / R On 16-Mar-09			Currency Future	1	1,000	10.46	Client	Buy
16:59:24	\$ / R On 16-Mar-09			Currency Future	1	20,000	209.52	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:					24	10,252,000	53,444.88		
08:45:25	£ / R On 16-Mar-09			Currency Future	1	500,000	7,790.00	Client	Buy
08:45:25	£ / R On 16-Mar-09			Currency Future	1	500,000	0.00	Member	Sell
09:03:33	£ / R On 12-Dec-08			Currency Future	1	250,000	0.00	Member	Sell
09:09:23	£ / R On 12-Dec-08			Currency Future	1	250,000	3,775.83	Member	Buy
09:17:01	£ / R On 12-Dec-08			Currency Future	1	150,000	2,260.26	Client	Buy
10:20:07	£ / R On 16-Mar-09			Currency Future	1	500,000	7,680.00	Client	Buy
11:01:02	£ / R On 16-Mar-09			Currency Future	1	300,000	0.00	Member	Sell
11:56:36	£ / R On 12-Jun-09			Currency Future	1	1,000	15.57	Client	Buy
14:41:17	£ / R On 16-Mar-09			Currency Future	1	300,000	4,574.55	Client	Buy
Total for £ / R Currency Future:					9	2,751,000	26,096.21		
10:42:26	R153 On 05-Feb-09			Bond Future	1	40,000,000	453,858.32	Member	Buy
10:42:26	R153 On 05-Feb-09			Bond Future	1	40,000,000	0.00	Client	Sell
Total for R153 Bond Future:					2	80,000,000	453,858.32		
Grand Total for all Instruments:					35	93,003,000	533,399.41		