



Derivatives Matched Trades Report

Report for 25/06/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:03:28	\$ / R On 15-Sep-08			Currency Future	1	40,000	326.04	Client	Buy
09:16:36	\$ / R On 15-Sep-08			Currency Future	1	15,000	122.25	Client	Buy
09:18:44	\$ / R On 12-Dec-08			Currency Future	1	60,000	499.13	Member	Buy
09:36:23	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	0.00	Client	Sell
09:36:23	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	8,140.10	Member	Buy
09:39:21	\$ / R On 12-Dec-08			Currency Future	1	60,000	0.00	Client	Sell
09:41:22	\$ / R On 15-Sep-08			Currency Future	1	1,838,000	0.00	Member	Sell
09:41:22	\$ / R On 15-Sep-08			Currency Future	1	1,838,000	14,988.89	Client	Buy
09:42:00	\$ / R On 15-Sep-08			Currency Future	1	150,000	1,223.10	Client	Buy
10:01:05	\$ / R On 15-Sep-08			Currency Future	1	1,838,000	0.00	Client	Sell
10:01:05	\$ / R On 15-Sep-08			Currency Future	1	1,838,000	14,998.08	Client	Buy
10:05:38	\$ / R On 12-Dec-08			Currency Future	1	50,000	417.50	Client	Buy
10:09:17	\$ / R On 12-Dec-08			Currency Future	1	20,000	167.04	Client	Buy
10:38:20	\$ / R On 12-Dec-08			Currency Future	1	100,000	835.50	Client	Buy
10:38:39	\$ / R On 12-Dec-08			Currency Future	1	17,000	142.04	Client	Buy
10:41:41	\$ / R On 12-Dec-08			Currency Future	1	65,000	542.88	Client	Buy
11:24:48	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	0.00	Member	Sell
11:31:32	\$ / R On 15-Sep-08			Currency Future	1	2,000,000	0.00	Member	Sell
11:35:07	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	8,186.00	Client	Buy
11:38:11	\$ / R On 15-Sep-08			Currency Future	1	2,000,000	16,364.00	Client	Buy
12:32:19	\$ / R On 15-Sep-08			Currency Future	1	40,000	0.00	Member	Sell
12:36:06	\$ / R On 15-Sep-08			Currency Future	1	40,000	326.84	Member	Buy
12:52:37	\$ / R On 12-Dec-08			Currency Future	1	500,000	4,183.00	Client	Buy
12:52:37	\$ / R On 12-Dec-08			Currency Future	1	500,000	0.00	Member	Sell
13:22:04	\$ / R On 15-Sep-08			Currency Future	1	10,000	81.40	Client	Buy

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13:22:04	\$ / R On 15-Sep-08			Currency Future	1	10,000	0.00	Client	Sell
14:01:03	\$ / R On 15-Sep-08			Currency Future	1	62,000	506.04	Client	Buy
14:05:05	\$ / R On 15-Sep-08			Currency Future	1	90,000	0.00	Member	Sell
14:10:59	\$ / R On 15-Sep-08			Currency Future	1	90,000	735.48	Client	Buy
14:49:08	\$ / R On 12-Dec-08			Currency Future	1	15,000	125.34	Client	Buy
14:49:34	\$ / R On 12-Dec-08			Currency Future	1	100,000	835.50	Client	Buy
14:50:16	\$ / R On 12-Dec-08			Currency Future	1	100,000	835.50	Client	Buy
14:50:24	\$ / R On 12-Dec-08			Currency Future	1	100,000	835.50	Client	Buy
14:50:30	\$ / R On 12-Dec-08			Currency Future	1	100,000	835.50	Client	Buy
14:50:32	\$ / R On 12-Dec-08			Currency Future	1	100,000	835.50	Client	Buy
14:51:28	\$ / R On 12-Dec-08			Currency Future	1	50,000	417.50	Client	Buy
15:00:06	\$ / R On 15-Sep-08			Currency Future	1	100,000	814.30	Client	Buy
15:00:27	\$ / R On 15-Sep-08			Currency Future	1	10,000	81.40	Client	Buy
15:00:27	\$ / R On 15-Sep-08			Currency Future	1	10,000	81.40	Client	Buy
15:01:45	\$ / R On 15-Sep-08			Currency Future	1	39,000	317.42	Client	Buy
15:02:01	\$ / R On 15-Sep-08			Currency Future	1	50,000	406.50	Client	Buy
15:04:19	\$ / R On 12-Dec-08			Currency Future	1	150,000	1,248.00	Client	Buy
15:04:45	\$ / R On 12-Dec-08			Currency Future	1	100,000	832.00	Client	Buy
15:04:49	\$ / R On 12-Dec-08			Currency Future	1	100,000	832.00	Client	Buy
15:04:55	\$ / R On 12-Dec-08			Currency Future	1	50,000	416.00	Client	Buy
15:25:29	\$ / R On 15-Sep-08			Currency Future	1	7,000	0.00	Client	Sell
15:25:29	\$ / R On 15-Sep-08			Currency Future	1	93,000	0.00	Client	Sell
15:25:29	\$ / R On 15-Sep-08			Currency Future	1	100,000	0.00	Client	Sell
15:25:29	\$ / R On 15-Sep-08			Currency Future	1	7,000	56.70	Client	Buy
15:37:04	\$ / R On 16-Mar-09			Currency Future	1	100,000	850.00	Client	Buy
15:41:51	\$ / R On 15-Sep-08			Currency Future	1	10,000	80.96	Member	Buy
15:47:51	\$ / R On 15-Sep-08			Currency Future	1	10,000	80.90	Client	Buy
15:49:16	\$ / R On 15-Sep-08			Currency Future	1	30,000	0.00	Member	Sell
15:49:38	\$ / R On 15-Sep-08			Currency Future	1	100,000	0.00	Member	Sell
15:50:03	\$ / R On 15-Sep-08			Currency Future	1	30,000	242.97	Client	Buy
15:50:54	\$ / R On 15-Sep-08			Currency Future	1	100,000	809.05	Client	Buy
16:06:28	\$ / R On 15-Sep-08			Currency Future	1	20,000	161.98	Client	Buy
16:07:22	\$ / R On 15-Sep-08			Currency Future	1	20,000	161.94	Client	Buy
16:38:51	\$ / R On 15-Sep-08			Currency Future	1	20,000	161.70	Client	Buy
16:41:32	\$ / R On 15-Sep-08			Currency Future	1	1,000	8.09	Client	Buy
16:41:32	\$ / R On 15-Sep-08			Currency Future	1	1,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:55:17	\$ / R On 15-Sep-08			Currency Future	1	19,000	0.00	Client	Sell
16:55:17	\$ / R On 15-Sep-08			Currency Future	1	19,000	153.62	Client	Buy
Total for \$ / R Currency Future:					63	19,132,000	85,302.57		
09:44:12	€ / R On 15-Sep-08			Currency Future	1	7,000	0.00	Client	Sell
09:48:44	€ / R On 15-Sep-08			Currency Future	1	6,000	0.00	Client	Sell
11:30:52	€ / R On 15-Sep-08			Currency Future	1	15,000	0.00	Member	Sell
11:30:52	€ / R On 15-Sep-08			Currency Future	1	15,000	191.25	Client	Buy
11:31:25	€ / R On 15-Sep-08			Currency Future	1	15,000	0.00	Member	Sell
11:31:25	€ / R On 15-Sep-08			Currency Future	1	15,000	0.00	Client	Buy
11:31:46	€ / R On 15-Sep-08			Currency Future	1	5,000	0.00	Member	Sell
11:31:46	€ / R On 15-Sep-08			Currency Future	1	5,000	63.75	Client	Buy
11:35:07	€ / R On 15-Sep-08			Currency Future	1	15,000	0.00	Client	Sell
11:35:07	€ / R On 15-Sep-08			Currency Future	1	15,000	0.00	Member	Buy
11:36:11	€ / R On 15-Sep-08			Currency Future	1	10,000	0.00	Member	Sell
11:36:11	€ / R On 15-Sep-08			Currency Future	1	10,000	127.50	Client	Buy
11:37:45	€ / R On 15-Sep-08			Currency Future	1	5,000	0.00	Member	Sell
11:37:45	€ / R On 15-Sep-08			Currency Future	1	5,000	63.75	Client	Buy
11:38:36	€ / R On 15-Sep-08			Currency Future	1	3,000	0.00	Member	Sell
11:38:36	€ / R On 15-Sep-08			Currency Future	1	3,000	38.25	Client	Buy
11:38:57	€ / R On 15-Sep-08			Currency Future	1	2,000	0.00	Member	Sell
11:38:57	€ / R On 15-Sep-08			Currency Future	1	2,000	25.50	Client	Buy
16:53:33	€ / R On 15-Sep-08			Currency Future	1	7,000	88.13	Client	Buy
16:58:13	€ / R On 15-Sep-08			Currency Future	1	20,000	251.30	Client	Buy
Total for € / R Currency Future:					20	180,000	849.43		
10:55:33	CRD1 On 06-Nov-08			Index Future	1	20,000	0.00		Buy
10:55:33	CRD1 On 06-Nov-08			Index Future	1	20,000	0.00	Client	Sell
Total for CRD1 Index Future:					2	40,000	0.00		
10:56:50	OTH1 On 06-Nov-08			Index Future	1	30,000	0.00		Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
10:56:50	OTH1 On 06-Nov-08			Index Future	1	30,000	0.00	Client	Sell
Total for OTH1 Index Future:					2	60,000	0.00		
10:59:00	R157 On 05-Feb-09			Bond Future	1	250,000,000	2,993,889.75		Buy
10:59:00	R157 On 05-Feb-09			Bond Future	1	250,000,000	0.00	Client	Sell
16:04:37	R157 On 05-Feb-09			Bond Future	1	250,000,000	0.00	Member	Sell
16:04:37	R157 On 05-Feb-09			Bond Future	1	250,000,000	2,992,101.00	Client	Buy
Total for R157 Bond Future:					4	1,000,000,000	5,985,990.75		
10:57:38	TRT1 On 06-Nov-08			Index Future	1	1,000,000	0.00		Sell
10:57:38	TRT1 On 06-Nov-08			Index Future	1	1,000,000	0.00	Client	Buy
Total for TRT1 Index Future:					2	2,000,000	0.00		
09:40:11	ZAAD On 12-Dec-08			Currency Future	1	250,000	0.00	Member	Sell
09:56:30	ZAAD On 12-Dec-08			Currency Future	1	250,000	1,950.00	Client	Buy
15:39:34	ZAAD On 12-Dec-08			Currency Future	1	10,000	77.85	Client	Buy
Total for ZAAD Currency Future:					3	510,000	2,027.85		
Grand Total for all Instruments:					96	1,021,922,000	6,074,170.60		