



Derivatives Matched Trades Report

Report for 17/07/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:00:11	\$ / R On 12-Dec-08			Currency Future	1	15,000	118.31	Client	Buy
09:04:04	\$ / R On 15-Sep-08			Currency Future	1	40,000	0.00	Member	Sell
09:06:07	\$ / R On 15-Sep-08			Currency Future	1	70,000	0.00	Client	Sell
09:39:00	\$ / R On 15-Sep-08			Currency Future	1	7,000	53.76	Client	Buy
09:39:00	\$ / R On 15-Sep-08			Currency Future	1	5,000	38.40	Client	Buy
09:39:55	\$ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Client	Sell
09:41:26	\$ / R On 12-Dec-08			Currency Future	1	25,000	197.00	Client	Buy
09:41:26	\$ / R On 12-Dec-08			Currency Future	1	25,000	0.00	Member	Sell
09:44:13	\$ / R On 12-Dec-08			Currency Future	1	100,000	788.30	Client	Buy
09:46:18	\$ / R On 15-Sep-08			Currency Future	1	50,000	0.00	Client	Sell
09:59:00	\$ / R On 15-Sep-08			Currency Future	1	40,000	309.00	Member	Buy
10:51:14	\$ / R On 15-Sep-08			Currency Future	1	10,000	77.18	Client	Buy
11:10:14	\$ / R On 15-Sep-08			Currency Future	1	50,000	385.70	Client	Buy
11:32:22	\$ / R On 15-Sep-08			Currency Future	1	30,000	231.53	Client	Buy
11:32:53	\$ / R On 15-Sep-08			Currency Future	1	10,000	77.18	Client	Buy
12:59:14	\$ / R On 15-Sep-08			Currency Future	1	30,000	231.15	Client	Buy
13:05:47	\$ / R On 12-Dec-08			Currency Future	1	20,000	157.60	Client	Buy
13:07:44	\$ / R On 16-Mar-09			Currency Future	1	1,000	8.06	Client	Buy
13:08:01	\$ / R On 12-Dec-08			Currency Future	1	40,000	315.00	Client	Buy
13:08:06	\$ / R On 12-Dec-08			Currency Future	1	10,000	78.75	Client	Buy
13:21:13	\$ / R On 15-Sep-08			Currency Future	1	20,000	154.00	Client	Buy
13:23:56	\$ / R On 12-Dec-08			Currency Future	1	5,000	39.35	Client	Buy
13:26:01	\$ / R On 15-Sep-08			Currency Future	1	2,000	15.40	Client	Buy
13:31:35	\$ / R On 15-Sep-08			Currency Future	1	10,000	76.87	Client	Buy
13:31:35	\$ / R On 15-Sep-08			Currency Future	1	6,000	46.11	Client	Buy

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13:31:35	\$ / R On 12-Dec-08			Currency Future	1	20,000	157.30	Client	Buy
13:33:51	\$ / R On 15-Sep-08			Currency Future	1	2,000	15.36	Client	Buy
13:33:54	\$ / R On 15-Sep-08			Currency Future	1	10,000	76.80	Client	Buy
13:41:04	\$ / R On 12-Dec-08			Currency Future	1	1,000	7.86	Client	Buy
13:49:34	\$ / R On 15-Sep-08			Currency Future	1	500,000	3,835.00	Member	Buy
13:58:21	\$ / R On 15-Sep-08			Currency Future	1	500,000	0.00	Member	Sell
14:06:05	\$ / R On 15-Sep-08			Currency Future	1	3,000	23.04	Client	Buy
14:06:05	\$ / R On 15-Sep-08			Currency Future	1	3,000	0.00	Client	Sell
14:06:05	\$ / R On 15-Sep-08			Currency Future	1	2,000	0.00	Client	Sell
14:06:05	\$ / R On 15-Sep-08			Currency Future	1	2,000	15.36	Client	Buy
14:11:58	\$ / R On 15-Sep-08			Currency Future	1	50,000	384.00	Client	Buy
14:11:58	\$ / R On 15-Sep-08			Currency Future	1	17,000	130.56	Client	Buy
14:11:59	\$ / R On 12-Dec-08			Currency Future	1	10,000	78.60	Client	Buy
14:17:03	\$ / R On 12-Dec-08			Currency Future	1	3,000	0.00	Client	Sell
14:17:03	\$ / R On 12-Dec-08			Currency Future	1	3,000	23.55	Client	Buy
14:28:41	\$ / R On 12-Dec-08			Currency Future	1	10,000	78.68	Client	Buy
15:00:43	\$ / R On 15-Sep-08			Currency Future	1	1,000	0.00	Client	Sell
15:00:43	\$ / R On 15-Sep-08			Currency Future	1	1,000	7.68	Client	Buy
15:11:38	\$ / R On 15-Sep-08			Currency Future	1	10,000	77.00	Client	Buy
15:15:48	\$ / R On 15-Sep-08			Currency Future	1	3,000	23.10	Client	Buy
15:58:52	\$ / R On 15-Sep-08			Currency Future	1	30,000	231.23	Client	Buy
16:22:54	\$ / R On 15-Sep-08			Currency Future	1	5,000	38.48	Client	Buy
16:40:57	\$ / R On 15-Sep-08			Currency Future	1	3,000	23.04	Client	Buy
16:41:05	\$ / R On 15-Sep-08			Currency Future	1	20,000	153.50	Client	Buy
16:54:10	\$ / R On 15-Sep-08			Currency Future	1	4,000	30.68	Client	Buy
16:54:46	\$ / R On 12-Dec-08			Currency Future	1	17,000	133.45	Client	Buy
16:55:06	\$ / R On 16-Mar-09			Currency Future	1	40,000	321.27	Client	Buy
16:56:42	\$ / R On 15-Sep-08			Currency Future	1	20,000	153.20	Client	Buy
16:57:29	\$ / R On 12-Dec-08			Currency Future	1	10,000	78.50	Client	Buy
16:57:50	\$ / R On 12-Dec-08			Currency Future	1	10,000	78.50	Client	Buy
16:58:04	\$ / R On 12-Dec-08			Currency Future	1	20,000	157.00	Client	Buy
Total for \$ / R Currency Future:					56	1,971,000	9,731.38		

09:41:11	£ / R On 12-Dec-08			Currency Future	1	125,000	1,952.06	Client	Buy
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Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
13:12:44	£ / R On 16-Mar-09			Currency Future	1	1,000	15.87	Client	Buy
Total for £ / R Currency Future:					2	126,000	1,967.93		
09:00:15	€ / R On 15-Sep-08			Currency Future	1	4,000	48.77	Client	Buy
09:47:25	€ / R On 15-Sep-08			Currency Future	1	4,000	48.77	Client	Buy
10:01:06	€ / R On 12-Dec-08			Currency Future	1	55,000	683.32	Client	Buy
13:15:39	€ / R On 16-Mar-09			Currency Future	1	2,000	25.26	Client	Buy
Total for € / R Currency Future:					4	65,000	806.11		
13:00:28	R153 On 07-Aug-08			Bond Future	1	325,900,000	0.00		Sell
13:00:28	R153 On 07-Aug-08			Bond Future	1	325,900,000	3,575,723.31	Member	Buy
Total for R153 Bond Future:					2	651,800,000	3,575,723.31		
12:25:54	R157 On 07-Aug-08			Bond Future	1	20,000,000	0.00	Client	Sell
12:25:54	R157 On 07-Aug-08			Bond Future	1	20,000,000	247,931.82	Member	Buy
12:26:13	R157 On 07-Aug-08			Bond Future	1	5,000,000	61,982.96	Member	Buy
12:26:13	R157 On 07-Aug-08			Bond Future	1	5,000,000	0.00	Client	Sell
15:18:58	R157 On 07-Aug-08			Bond Future	1	47,800,000	0.00	Client	Sell
15:18:58	R157 On 07-Aug-08			Bond Future	1	47,800,000	592,476.36	Member	Buy
15:19:24	R157 On 07-Aug-08			Bond Future	1	24,000,000	297,477.67	Member	Buy
15:19:24	R157 On 07-Aug-08			Bond Future	1	24,000,000	0.00	Client	Sell
15:21:49	R157 On 06-Nov-08	10.25	Put	Option on Bond Future	1	30,000,000	0.00	Client	Buy
15:21:49	R157 On 06-Nov-08	10.25	Put	Option on Bond Future	1	30,000,000	0.00	Member	Sell
15:22:21	R157 On 07-Aug-08			Bond Future	1	11,700,000	145,020.37	Member	Buy
15:22:21	R157 On 07-Aug-08			Bond Future	1	11,700,000	0.00	Client	Sell
Total for R157 Bond Future:					12	277,000,000	1,344,889.18		
Grand Total for all Instruments:					76	930,962,000	4,933,117.90		