



Derivatives Matched Trades Report

Report for 31/07/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:22:40	\$ / R On 15-Sep-08			Currency Future	1	20,000	150.03	Client	Buy
09:27:06	\$ / R On 12-Dec-08			Currency Future	1	50,000	383.73	Client	Buy
09:35:35	\$ / R On 12-Dec-08			Currency Future	1	5,000	38.34	Client	Buy
10:07:58	\$ / R On 12-Dec-08			Currency Future	1	100,000	766.00	Client	Buy
10:40:50	\$ / R On 12-Dec-08			Currency Future	1	30,000	229.89	Client	Buy
10:57:39	\$ / R On 12-Dec-08			Currency Future	1	100,000	766.00	Client	Buy
10:57:39	\$ / R On 12-Dec-08			Currency Future	1	5,000	38.30	Client	Buy
11:57:36	\$ / R On 15-Sep-08			Currency Future	1	1,000	0.00	Client	Sell
11:57:36	\$ / R On 15-Sep-08			Currency Future	1	1,000	7.50	Client	Buy
12:04:12	\$ / R On 16-Mar-09			Currency Future	1	25,000	196.24	Client	Buy
12:07:11	\$ / R On 15-Sep-08			Currency Future	1	24,000	180.10	Client	Buy
12:09:05	\$ / R On 15-Sep-08			Currency Future	1	1,000	0.00	Client	Sell
12:09:05	\$ / R On 15-Sep-08			Currency Future	1	1,000	7.48	Client	Buy
12:24:30	\$ / R On 15-Sep-08			Currency Future	1	5,000	0.00	Client	Sell
12:24:30	\$ / R On 15-Sep-08			Currency Future	1	5,000	37.35	Client	Buy
12:46:55	\$ / R On 12-Dec-08			Currency Future	1	125,000	957.50	Client	Buy
12:50:57	\$ / R On 12-Dec-08			Currency Future	1	100,000	765.00	Client	Buy
12:51:00	\$ / R On 12-Dec-08			Currency Future	1	4,000	30.60	Client	Buy
12:51:04	\$ / R On 12-Dec-08			Currency Future	1	10,000	76.50	Client	Buy
12:51:54	\$ / R On 12-Dec-08			Currency Future	1	100,000	765.00	Client	Buy
12:52:47	\$ / R On 12-Dec-08			Currency Future	1	2,000	15.32	Client	Buy
12:53:11	\$ / R On 12-Dec-08			Currency Future	1	100,000	765.00	Client	Buy
12:58:19	\$ / R On 15-Sep-08			Currency Future	1	4,000	29.84	Client	Buy
12:58:29	\$ / R On 15-Sep-08			Currency Future	1	7,000	52.21	Client	Buy
13:18:15	\$ / R On 15-Sep-08			Currency Future	1	25,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
13:35:27	\$ / R On 12-Dec-08			Currency Future	1	10,000	76.30	Client	Buy
13:35:58	\$ / R On 15-Sep-08			Currency Future	1	5,000	37.28	Client	Buy
13:36:13	\$ / R On 15-Sep-08			Currency Future	1	10,000	74.50	Client	Buy
13:38:10	\$ / R On 15-Sep-08			Currency Future	1	3,000	0.00	Client	Sell
13:38:10	\$ / R On 15-Sep-08			Currency Future	1	3,000	22.41	Client	Buy
14:09:44	\$ / R On 15-Sep-08			Currency Future	1	1,000	7.46	Client	Buy
14:23:36	\$ / R On 15-Sep-08			Currency Future	1	20,000	148.60	Client	Buy
14:23:36	\$ / R On 15-Sep-08			Currency Future	1	6,000	44.55	Client	Buy
14:23:36	\$ / R On 15-Sep-08			Currency Future	1	4,000	29.70	Client	Buy
15:40:01	\$ / R On 12-Dec-08			Currency Future	1	25,000	190.63	Client	Buy
15:40:10	\$ / R On 16-Mar-09			Currency Future	1	25,000	195.00	Client	Buy
15:42:43	\$ / R On 15-Sep-08			Currency Future	1	34,000	253.64	Client	Buy
15:44:30	\$ / R On 16-Mar-09			Currency Future	1	15,000	117.06	Client	Buy
15:48:19	\$ / R On 15-Sep-08			Currency Future	1	50,000	372.95	Client	Buy
15:53:13	\$ / R On 16-Mar-09			Currency Future	1	100,000	780.00	Client	Buy
15:59:13	\$ / R On 15-Sep-08			Currency Future	1	1,000	7.44	Client	Buy
15:59:13	\$ / R On 15-Sep-08			Currency Future	1	1,000	0.00	Client	Sell
16:04:36	\$ / R On 15-Sep-08			Currency Future	1	24,000	178.56	Client	Buy
16:04:41	\$ / R On 15-Sep-08			Currency Future	1	10,000	74.40	Client	Buy
16:05:14	\$ / R On 15-Sep-08			Currency Future	1	50,000	372.00	Client	Buy
16:27:31	\$ / R On 12-Dec-08			Currency Future	1	20,000	152.20	Client	Buy
16:27:35	\$ / R On 12-Dec-08			Currency Future	1	5,000	38.05	Client	Buy
16:33:35	\$ / R On 12-Dec-08			Currency Future	1	98,000	744.80	Client	Buy
16:33:55	\$ / R On 15-Sep-08			Currency Future	1	4,000	29.70	Client	Buy
16:36:37	\$ / R On 15-Sep-08			Currency Future	1	5,000	37.05	Client	Buy
16:36:37	\$ / R On 15-Sep-08			Currency Future	1	5,000	0.00	Client	Sell
16:46:18	\$ / R On 15-Sep-08			Currency Future	1	10,000	0.00	Client	Sell
16:46:18	\$ / R On 15-Sep-08			Currency Future	1	10,000	74.10	Client	Buy
16:47:10	\$ / R On 15-Sep-08			Currency Future	1	5,000	37.00	Client	Buy
16:47:10	\$ / R On 15-Sep-08			Currency Future	1	5,000	37.05	Client	Buy
16:47:10	\$ / R On 15-Sep-08			Currency Future	1	5,000	37.00	Client	Buy
16:49:30	\$ / R On 12-Dec-08			Currency Future	1	10,000	75.90	Client	Buy
Total for \$ / R Currency Future:					57	1,429,000	10,503.23		

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:58:37	£ / R On 15-Sep-08			Currency Future	1	10,000	148.23	Client	Buy
12:10:08	£ / R On 16-Mar-09			Currency Future	1	2,000	0.00	Client	Sell
14:15:11	£ / R On 15-Sep-08			Currency Future	1	1,000	0.00	Client	Sell
14:15:11	£ / R On 15-Sep-08			Currency Future	1	1,000	14.70	Client	Buy
14:23:43	£ / R On 15-Sep-08			Currency Future	1	9,000	132.30	Client	Buy
14:28:42	£ / R On 15-Sep-08			Currency Future	1	8,000	117.52	Client	Buy
16:49:45	£ / R On 15-Sep-08			Currency Future	1	1,000	14.68	Client	Buy
16:57:10	£ / R On 15-Sep-08			Currency Future	1	20,000	293.20	Client	Buy
Total for £ / R Currency Future:					8	52,000	720.63		
09:23:43	€ / R On 15-Sep-08			Currency Future	1	10,000	117.18	Client	Buy
12:06:15	€ / R On 12-Dec-08			Currency Future	1	15,000	177.00	Client	Buy
12:06:15	€ / R On 12-Dec-08			Currency Future	1	15,000	0.00	Client	Sell
12:25:37	€ / R On 15-Sep-08			Currency Future	1	1,000	11.65	Client	Buy
12:25:37	€ / R On 15-Sep-08			Currency Future	1	1,000	0.00	Client	Sell
12:54:17	€ / R On 15-Sep-08			Currency Future	1	7,000	81.55	Client	Buy
13:33:19	€ / R On 15-Sep-08			Currency Future	1	1,000	11.63	Client	Buy
14:09:56	€ / R On 15-Sep-08			Currency Future	1	50,000	581.00	Client	Buy
15:58:23	€ / R On 12-Dec-08			Currency Future	1	10,000	118.55	Client	Buy
15:59:47	€ / R On 12-Dec-08			Currency Future	1	10,000	118.55	Client	Buy
16:22:26	€ / R On 12-Dec-08			Currency Future	1	2,000	0.00	Client	Sell
16:22:26	€ / R On 12-Dec-08			Currency Future	1	2,000	23.60	Client	Buy
16:24:49	€ / R On 12-Dec-08			Currency Future	1	3,000	0.00	Client	Sell
16:24:49	€ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Client	Sell
16:24:49	€ / R On 12-Dec-08			Currency Future	1	3,000	35.40	Client	Buy
16:24:49	€ / R On 12-Dec-08			Currency Future	1	5,000	59.00	Client	Buy
16:27:54	€ / R On 15-Sep-08			Currency Future	1	10,000	116.00	Client	Buy
16:35:26	€ / R On 12-Dec-08			Currency Future	1	17,000	200.60	Client	Buy
16:35:26	€ / R On 12-Dec-08			Currency Future	1	17,000	0.00	Client	Sell
16:45:58	€ / R On 15-Sep-08			Currency Future	1	15,000	173.40	Client	Buy
16:56:51	€ / R On 15-Sep-08			Currency Future	1	5,000	57.80	Client	Buy
16:56:56	€ / R On 12-Dec-08			Currency Future	1	20,000	235.20	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:					22	224,000	2,118.10		
12:32:34	R153 On 07-Aug-08			Bond Future	1	400,000	0.00	Member	Sell
12:32:34	R153 On 07-Aug-08			Bond Future	1	400,000	4,418.60		Buy
12:32:55	R153 On 07-Aug-08			Bond Future	1	28,100,000	310,187.08		Buy
12:32:55	R153 On 07-Aug-08			Bond Future	1	28,100,000	0.00	Member	Sell
Total for R153 Bond Future:					4	57,000,000	314,605.68		
13:07:19	R157 On 06-Nov-08	9.50	Call	Option on Bond Future	1	20,000,000	0.00	Client	Sell
13:07:19	R157 On 06-Nov-08	9.50	Call	Option on Bond Future	1	20,000,000	0.00	Member	Buy
13:08:03	R157 On 06-Nov-08	10.25	Put	Option on Bond Future	1	20,000,000	0.00	Member	Sell
13:08:03	R157 On 06-Nov-08	10.25	Put	Option on Bond Future	1	20,000,000	0.00	Client	Buy
13:09:33	R157 On 06-Nov-08	9.50	Call	Option on Bond Future	1	20,000,000	0.00	Client	Buy
13:09:33	R157 On 06-Nov-08	9.50	Call	Option on Bond Future	1	20,000,000	0.00	Member	Sell
13:09:52	R157 On 06-Nov-08	10.25	Put	Option on Bond Future	1	20,000,000	0.00	Member	Buy
13:09:52	R157 On 06-Nov-08	10.25	Put	Option on Bond Future	1	20,000,000	0.00	Client	Sell
13:10:20	R157 On 06-Nov-08	9.50	Call	Option on Bond Future	1	20,000,000	0.00	Client	Sell
13:10:20	R157 On 06-Nov-08	9.50	Call	Option on Bond Future	1	20,000,000	0.00	Member	Buy
13:10:39	R157 On 06-Nov-08	10.25	Put	Option on Bond Future	1	20,000,000	0.00	Client	Buy
13:10:39	R157 On 06-Nov-08	10.25	Put	Option on Bond Future	1	20,000,000	0.00	Member	Sell
13:10:59	R157 On 06-Nov-08	10.25	Put	Option on Bond Future	1	50,000,000	0.00	Member	Sell
13:10:59	R157 On 06-Nov-08	10.25	Put	Option on Bond Future	1	50,000,000	0.00	Client	Buy
16:02:26	R157 On 06-Nov-08			Bond Future	1	3,000,000	0.00	Member	Sell
16:02:26	R157 On 06-Nov-08			Bond Future	1	3,000,000	37,260.59	Client	Buy
16:40:24	R157 On 06-Nov-08			Bond Future	1	5,800,000	72,186.64	Member	Buy
16:40:24	R157 On 06-Nov-08			Bond Future	1	5,800,000	0.00	Client	Sell
16:40:57	R157 On 06-Nov-08			Bond Future	1	13,200,000	164,286.84	Member	Buy
16:40:57	R157 On 06-Nov-08			Bond Future	1	13,200,000	0.00	Client	Sell
16:41:21	R157 On 06-Nov-08			Bond Future	1	24,000,000	298,703.35	Member	Buy
16:41:21	R157 On 06-Nov-08			Bond Future	1	24,000,000	0.00	Client	Sell
16:41:40	R157 On 06-Nov-08			Bond Future	1	12,000,000	0.00	Client	Sell
16:41:40	R157 On 06-Nov-08			Bond Future	1	12,000,000	149,351.68	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:55:06	R157 On 06-Nov-08			Bond Future	1	24,000,000	298,331.95	Member	Buy
16:55:06	R157 On 06-Nov-08			Bond Future	1	24,000,000	0.00	Client	Sell
16:55:24	R157 On 06-Nov-08			Bond Future	1	13,200,000	164,082.57	Member	Buy
16:55:24	R157 On 06-Nov-08			Bond Future	1	13,200,000	0.00	Client	Sell
16:55:40	R157 On 06-Nov-08			Bond Future	1	12,000,000	149,165.98	Member	Buy
16:55:40	R157 On 06-Nov-08			Bond Future	1	12,000,000	0.00	Client	Sell
16:56:03	R157 On 06-Nov-08			Bond Future	1	5,800,000	0.00	Client	Sell
16:56:03	R157 On 06-Nov-08			Bond Future	1	5,800,000	72,096.89	Member	Buy
16:58:44	R157 On 07-Aug-08			Bond Future	1	41,900,000	534,737.48	Member	Buy
16:58:44	R157 On 07-Aug-08			Bond Future	1	41,900,000	0.00	Client	Sell
16:59:04	R157 On 07-Aug-08			Bond Future	1	9,800,000	125,069.86	Member	Buy
16:59:04	R157 On 07-Aug-08			Bond Future	1	9,800,000	0.00	Client	Sell
Total for R157 Bond Future:					36	669,400,000	2,065,273.83		
Grand Total for all Instruments:					127	728,105,000	2,393,221.46		