



Derivatives Matched Trades Report

Report for 07/08/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:12:22	\$ / R On 15-Sep-08			Currency Future	1	10,000	0.00	Client	Sell
09:49:20	\$ / R On 15-Sep-08			Currency Future	1	14,000,000	104,860.00	Member	Buy
09:49:20	\$ / R On 15-Sep-08			Currency Future	1	14,000,000	0.00	Client	Sell
11:00:58	\$ / R On 15-Sep-08			Currency Future	1	1,000	7.54	Client	Buy
11:49:43	\$ / R On 15-Sep-08			Currency Future	1	2,000	0.00	Client	Sell
11:49:43	\$ / R On 15-Sep-08			Currency Future	1	2,000	15.03	Member	Buy
11:49:59	\$ / R On 15-Sep-08			Currency Future	1	5,000	37.58	Member	Buy
11:49:59	\$ / R On 15-Sep-08			Currency Future	1	5,000	0.00	Client	Sell
14:21:05	\$ / R On 12-Dec-08			Currency Future	1	45,000	0.00	Member	Sell
14:21:35	\$ / R On 12-Dec-08			Currency Future	1	45,000	346.19	Client	Buy
14:45:22	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
14:45:22	\$ / R On 12-Dec-08			Currency Future	1	10,000	77.00	Client	Buy
14:46:49	\$ / R On 12-Dec-08			Currency Future	1	10,000	77.00	Client	Buy
14:46:49	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
14:48:10	\$ / R On 12-Dec-08			Currency Future	1	30,000	0.00	Client	Sell
14:51:02	\$ / R On 12-Dec-08			Currency Future	1	20,000	154.40	Client	Buy
14:51:02	\$ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Client	Sell
14:53:49	\$ / R On 12-Dec-08			Currency Future	1	2,000	0.00	Client	Sell
14:54:23	\$ / R On 15-Sep-08			Currency Future	1	7,000	52.95	Client	Buy
14:54:23	\$ / R On 15-Sep-08			Currency Future	1	13,000	98.35	Client	Buy
14:54:23	\$ / R On 15-Sep-08			Currency Future	1	7,000	0.00	Client	Sell
14:56:41	\$ / R On 12-Dec-08			Currency Future	1	10,000	77.20	Client	Buy
14:56:41	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
14:57:15	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
14:58:46	\$ / R On 15-Sep-08			Currency Future	1	5,000	37.83	Client	Buy

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14:59:02	\$ / R On 15-Sep-08			Currency Future	1	10,000	75.65	Client	Buy
14:59:26	\$ / R On 15-Sep-08			Currency Future	1	200,000	1,510.20	Member	Buy
15:01:47	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	0.00	Member	Sell
15:01:50	\$ / R On 15-Sep-08			Currency Future	1	23,000	173.37	Member	Buy
15:01:53	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	0.00	Member	Sell
15:02:17	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	0.00	Member	Sell
15:15:42	\$ / R On 15-Sep-08			Currency Future	1	200,000	0.00	Client	Sell
15:18:47	\$ / R On 15-Sep-08			Currency Future	1	10,000	75.65	Client	Buy
15:29:00	\$ / R On 15-Sep-08			Currency Future	1	23,000	0.00	Member	Sell
15:32:49	\$ / R On 15-Sep-08			Currency Future	1	1,000	7.56	Client	Buy
15:43:21	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	7,746.40	Client	Buy
15:43:54	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	7,746.40	Client	Buy
15:44:23	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	7,747.90	Client	Buy
15:58:06	\$ / R On 15-Sep-08			Currency Future	1	10,000	75.65	Client	Buy
16:12:28	\$ / R On 12-Dec-08			Currency Future	1	10,000	77.50	Client	Buy
16:12:28	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
16:26:04	\$ / R On 15-Sep-08			Currency Future	1	100,000	0.00	Client	Sell
16:53:22	\$ / R On 16-Mar-09			Currency Future	1	54,000	427.06	Client	Buy
Total for \$ / R Currency Future:					43	34,940,000	131,504.38		
11:22:48	€ / R On 16-Mar-09			Currency Future	1	45,000	543.38	Client	Buy
12:01:24	€ / R On 12-Dec-08			Currency Future	1	2,000	23.70	Client	Buy
12:27:24	€ / R On 12-Dec-08			Currency Future	1	2,000	23.70	Client	Buy
12:27:24	€ / R On 12-Dec-08			Currency Future	1	2,000	0.00	Client	Sell
16:55:15	€ / R On 16-Mar-09			Currency Future	1	35,000	421.96	Client	Buy
Total for € / R Currency Future:					5	86,000	1,012.74		
09:27:54	GOVI On 07-Aug-08			jGovi	1	530,000	139,210.33	Member	Buy
09:27:54	GOVI On 07-Aug-08			jGovi	1	530,000	0.00	Client	Sell
09:28:15	GOVI On 06-Nov-08			jGovi	1	530,000	143,392.56	Client	Buy
09:28:15	GOVI On 06-Nov-08			jGovi	1	530,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
Total for GOVI jGov:					4	2,120,000	282,602.89		
09:45:33	ILBI On 07-Aug-08			Index Future	1	10,000	0.00	Member	Buy
09:45:33	ILBI On 07-Aug-08			Index Future	1	10,000	0.00	Client	Sell
09:48:06	ILBI On 06-Nov-08			Index Future	1	10,000	0.00	Client	Buy
09:48:06	ILBI On 06-Nov-08			Index Future	1	10,000	0.00	Member	Sell
Total for ILBI Index Future:					4	40,000	0.00		
11:53:09	R153 On 07-Aug-08			Bond Future	1	129,000,000	0.00		Sell
11:53:09	R153 On 07-Aug-08			Bond Future	1	129,000,000	1,432,831.90	Client	Buy
11:53:49	R153 On 06-Nov-08			Bond Future	1	129,000,000	0.00	Client	Sell
11:53:49	R153 On 06-Nov-08			Bond Future	1	129,000,000	1,389,529.18		Buy
Total for R153 Bond Future:					4	516,000,000	2,822,361.07		
00:00:00	R157 On 07-Aug-08	9.25	Put	Option on Bond Future	1	20,700,000	0.00	Client	Buy
00:00:00	R157 On 07-Aug-08	9.25	Put	Option on Bond Future	1	50,000,000	0.00		Sell
00:00:00	R157 On 07-Aug-08			Bond Future	1	50,000,000	0.00		Sell
00:00:00	R157 On 07-Aug-08			Bond Future	1	1,700,000	21,629.23	Client	Buy
00:00:00	R157 On 07-Aug-08	9.25	Put	Option on Bond Future	1	1,700,000	0.00	Client	Buy
00:00:00	R157 On 07-Aug-08			Bond Future	1	20,700,000	263,367.67	Client	Buy
00:00:00	R157 On 07-Aug-08	9.25	Put	Option on Bond Future	1	14,000,000	0.00	Client	Buy
00:00:00	R157 On 07-Aug-08			Bond Future	1	13,600,000	173,033.83	Client	Buy
00:00:00	R157 On 07-Aug-08			Bond Future	1	14,000,000	178,123.06	Client	Buy
00:00:00	R157 On 07-Aug-08	9.25	Put	Option on Bond Future	1	13,600,000	0.00	Client	Buy
11:11:09	R157 On 07-Aug-08			Bond Future	1	1,800,000	0.00	Member	Sell
11:11:09	R157 On 07-Aug-08			Bond Future	1	1,800,000	22,755.23	Client	Buy
11:11:29	R157 On 07-Aug-08			Bond Future	1	33,200,000	419,707.53	Client	Buy
11:11:29	R157 On 07-Aug-08			Bond Future	1	33,200,000	0.00	Member	Sell
11:12:22	R157 On 07-Aug-08			Bond Future	1	1,800,000	0.00	Member	Sell
11:12:22	R157 On 07-Aug-08			Bond Future	1	1,800,000	22,755.23	Client	Buy
11:17:36	R157 On 06-Nov-08			Bond Future	1	1,800,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:17:36	R157 On 06-Nov-08			Bond Future	1	1,800,000	22,137.44	Member	Buy
11:18:33	R157 On 06-Nov-08			Bond Future	1	1,800,000	22,137.44	Member	Buy
11:18:33	R157 On 06-Nov-08			Bond Future	1	1,800,000	0.00	Client	Sell
11:18:55	R157 On 06-Nov-08			Bond Future	1	33,200,000	0.00	Client	Sell
11:18:55	R157 On 06-Nov-08			Bond Future	1	33,200,000	408,312.76	Member	Buy
12:04:07	R157 On 07-Aug-08			Bond Future	1	26,000,000	0.00	Client	Sell
12:04:07	R157 On 07-Aug-08			Bond Future	1	26,000,000	328,536.36	Member	Buy
12:04:37	R157 On 06-Nov-08			Bond Future	1	26,000,000	0.00	Member	Sell
12:04:37	R157 On 06-Nov-08			Bond Future	1	26,000,000	319,968.61	Client	Buy
12:08:29	R157 On 07-Aug-08			Bond Future	1	318,000,000	4,021,928.85	Member	Buy
12:08:29	R157 On 07-Aug-08			Bond Future	1	318,000,000	0.00	Member	Sell
12:09:05	R157 On 06-Nov-08			Bond Future	1	318,000,000	3,917,238.16	Member	Buy
12:09:05	R157 On 06-Nov-08			Bond Future	1	318,000,000	0.00	Member	Sell
Total for R157 Bond Future:					30	1,723,200,000	10,141,631.40		
11:58:04	R186 On 07-Aug-08			Bond Future	1	221,000,000	2,496,935.13		Buy
11:58:04	R186 On 07-Aug-08			Bond Future	1	221,000,000	0.00	Member	Sell
11:58:20	R186 On 06-Nov-08			Bond Future	1	221,000,000	0.00		Sell
11:58:20	R186 On 06-Nov-08			Bond Future	1	221,000,000	2,572,790.73	Member	Buy
Total for R186 Bond Future:					4	884,000,000	5,069,725.86		
12:20:27	R209 On 07-Aug-08			Bond Future	1	232,000,000	1,742,436.93		Buy
12:20:27	R209 On 07-Aug-08			Bond Future	1	232,000,000	0.00	Member	Sell
12:20:46	R209 On 06-Nov-08			Bond Future	1	232,000,000	1,722,006.78	Member	Buy
12:20:46	R209 On 06-Nov-08			Bond Future	1	232,000,000	0.00		Sell
Total for R209 Bond Future:					4	928,000,000	3,464,443.70		
Grand Total for all Instruments:					98	4,088,386,000	21,913,282.05		