



Derivatives Matched Trades Report

Report for 15/08/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:58:15	\$ / R On 15-Sep-08			Currency Future	1	10,000	0.00	Client	Sell
08:58:15	\$ / R On 15-Sep-08			Currency Future	1	10,000	80.00	Member	Buy
09:01:40	\$ / R On 15-Sep-08			Currency Future	1	400,000	0.00	Client	Sell
09:01:40	\$ / R On 15-Sep-08			Currency Future	1	400,000	3,192.64	Member	Buy
09:09:20	\$ / R On 15-Sep-08			Currency Future	1	400,000	3,192.64	Client	Buy
09:09:20	\$ / R On 15-Sep-08			Currency Future	1	400,000	0.00	Client	Sell
09:13:44	\$ / R On 15-Sep-08			Currency Future	1	1,000	0.00	Client	Sell
09:39:52	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Member	Sell
09:42:40	\$ / R On 12-Dec-08			Currency Future	1	10,000	81.74	Client	Buy
10:18:27	\$ / R On 16-Mar-09			Currency Future	1	100,000	838.50	Client	Buy
10:19:41	\$ / R On 15-Sep-08			Currency Future	1	10,000	79.70	Member	Buy
10:24:51	\$ / R On 15-Sep-08			Currency Future	1	20,000	160.16	Member	Buy
10:24:56	\$ / R On 15-Sep-08			Currency Future	1	20,000	0.00	Client	Sell
10:25:00	\$ / R On 15-Sep-08			Currency Future	1	30,000	0.00	Client	Sell
10:25:11	\$ / R On 15-Sep-08			Currency Future	1	50,000	0.00	Client	Sell
10:26:25	\$ / R On 15-Sep-08			Currency Future	1	20,000	0.00	Client	Sell
10:27:53	\$ / R On 16-Mar-09			Currency Future	1	54,000	452.79	Client	Buy
10:27:57	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	8,385.00	Client	Buy
10:34:53	\$ / R On 15-Sep-08			Currency Future	1	50,000	0.00	Client	Sell
10:36:55	\$ / R On 15-Sep-08			Currency Future	1	40,000	0.00	Client	Sell
10:36:55	\$ / R On 15-Sep-08			Currency Future	1	10,000	0.00	Client	Sell
10:40:11	\$ / R On 15-Sep-08			Currency Future	1	100,000	801.70	Member	Buy
10:41:24	\$ / R On 15-Sep-08			Currency Future	1	30,000	0.00	Client	Sell
10:41:38	\$ / R On 15-Sep-08			Currency Future	1	30,000	240.51	Member	Buy
10:43:01	\$ / R On 15-Sep-08			Currency Future	1	100,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
10:43:17	\$ / R On 15-Sep-08			Currency Future	1	30,000	0.00	Member	Sell
10:50:13	\$ / R On 15-Sep-08			Currency Future	1	550,000	4,412.32	Member	Buy
10:50:26	\$ / R On 15-Sep-08			Currency Future	1	2,000	0.00	Client	Sell
10:50:36	\$ / R On 15-Sep-08			Currency Future	1	10,000	0.00	Member	Sell
10:50:40	\$ / R On 15-Sep-08			Currency Future	1	20,000	0.00	Client	Sell
10:50:49	\$ / R On 15-Sep-08			Currency Future	1	40,000	0.00	Client	Sell
10:50:49	\$ / R On 15-Sep-08			Currency Future	1	550,000	0.00	Member	Sell
10:50:53	\$ / R On 15-Sep-08			Currency Future	1	45,000	0.00	Client	Sell
10:50:57	\$ / R On 15-Sep-08			Currency Future	1	10,000	0.00	Member	Sell
10:51:32	\$ / R On 12-Dec-08			Currency Future	1	12,000	0.00	Client	Sell
10:51:42	\$ / R On 15-Sep-08			Currency Future	1	20,000	0.00	Client	Sell
10:52:05	\$ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Client	Sell
10:52:05	\$ / R On 12-Dec-08			Currency Future	1	50,000	0.00	Client	Sell
10:53:16	\$ / R On 12-Dec-08			Currency Future	1	82,000	672.81	Member	Buy
10:54:26	\$ / R On 12-Dec-08			Currency Future	1	82,000	0.00	Member	Sell
10:54:51	\$ / R On 12-Dec-08			Currency Future	1	45,000	0.00	Client	Sell
10:56:23	\$ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Client	Sell
10:56:46	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
11:02:58	\$ / R On 15-Sep-08			Currency Future	1	400,000	3,216.44	Member	Buy
11:02:58	\$ / R On 15-Sep-08			Currency Future	1	400,000	0.00	Client	Sell
11:04:28	\$ / R On 15-Sep-08			Currency Future	1	20,000	160.72	Member	Buy
11:05:07	\$ / R On 15-Sep-08			Currency Future	1	20,000	0.00	Member	Sell
11:14:28	\$ / R On 15-Sep-08			Currency Future	1	20,000	159.83	Member	Buy
11:14:28	\$ / R On 15-Sep-08			Currency Future	1	20,000	0.00	Client	Sell
11:18:45	\$ / R On 15-Sep-08			Currency Future	1	30,000	0.00	Client	Sell
11:22:12	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	0.00	Client	Sell
11:22:18	\$ / R On 15-Sep-08			Currency Future	1	100,000	0.00	Client	Sell
11:22:35	\$ / R On 15-Sep-08			Currency Future	1	850,000	0.00	Client	Sell
11:25:14	\$ / R On 15-Sep-08			Currency Future	1	5,000	0.00	Client	Sell
11:25:29	\$ / R On 15-Sep-08			Currency Future	1	200,000	1,606.80	Member	Buy
11:26:27	\$ / R On 15-Sep-08			Currency Future	1	200,000	0.00	Member	Sell
11:36:45	\$ / R On 15-Sep-08			Currency Future	1	50,000	0.00	Member	Sell
11:36:45	\$ / R On 15-Sep-08			Currency Future	1	50,000	407.05	Client	Buy
11:37:15	\$ / R On 15-Sep-08			Currency Future	1	3,000	0.00	Client	Sell
11:37:28	\$ / R On 15-Sep-08			Currency Future	1	50,000	402.65	Client	Buy
11:37:28	\$ / R On 15-Sep-08			Currency Future	1	50,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
12:03:14	\$ / R On 15-Sep-08			Currency Future	1	20,000	0.00	Client	Sell
12:03:14	\$ / R On 15-Sep-08			Currency Future	1	5,000	0.00	Client	Sell
12:03:47	\$ / R On 15-Sep-08			Currency Future	1	40,000	321.80	Member	Buy
12:04:19	\$ / R On 15-Sep-08			Currency Future	1	40,000	0.00	Member	Sell
12:21:45	\$ / R On 15-Sep-08			Currency Future	1	48,000	0.00	Client	Sell
12:21:45	\$ / R On 15-Sep-08			Currency Future	1	42,000	0.00	Client	Sell
12:26:42	\$ / R On 15-Sep-08			Currency Future	1	2,000	0.00	Client	Sell
12:29:15	\$ / R On 15-Sep-08			Currency Future	1	20,000	0.00	Client	Sell
12:30:41	\$ / R On 15-Sep-08			Currency Future	1	1,000	0.00	Client	Sell
12:30:48	\$ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Client	Sell
12:37:24	\$ / R On 15-Sep-08			Currency Future	1	8,000	0.00	Client	Sell
12:42:24	\$ / R On 15-Sep-08			Currency Future	1	20,000	0.00	Client	Sell
12:44:15	\$ / R On 15-Sep-08			Currency Future	1	20,000	160.76	Member	Buy
12:45:02	\$ / R On 15-Sep-08			Currency Future	1	20,000	0.00	Member	Sell
13:07:06	\$ / R On 12-Dec-08			Currency Future	1	15,000	0.00	Client	Sell
13:34:58	\$ / R On 15-Sep-08			Currency Future	1	10,000	80.20	Client	Buy
13:34:58	\$ / R On 15-Sep-08			Currency Future	1	10,000	0.00	Client	Sell
13:47:48	\$ / R On 15-Sep-08			Currency Future	1	30,000	0.00	Client	Sell
14:01:55	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
15:06:24	\$ / R On 16-Mar-09			Currency Future	1	200,000	1,661.38	Member	Buy
15:34:27	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
15:34:27	\$ / R On 12-Dec-08			Currency Future	1	10,000	81.35	Member	Buy
15:52:13	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
16:10:43	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Member	Sell
16:49:20	\$ / R On 16-Mar-09			Currency Future	1	200,000	0.00	Client	Sell
16:55:40	\$ / R On 15-Sep-08			Currency Future	1	500,000	0.00	Member	Sell
16:55:40	\$ / R On 15-Sep-08			Currency Future	1	500,000	3,997.55	Client	Buy
Total for \$ / R Currency Future:					88	10,192,000	34,847.04		
15:46:55	£ / R On 15-Sep-08			Currency Future	1	7,000	0.00	Client	Sell
Total for £ / R Currency Future:					1	7,000	0.00		

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
10:03:41	€ / R On 15-Sep-08			Currency Future	1	20,000	0.00	Client	Sell
12:22:41	€ / R On 15-Sep-08			Currency Future	1	5,000	0.00	Client	Sell
16:11:40	€ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
16:25:00	€ / R On 15-Sep-08			Currency Future	1	3,000	0.00	Client	Sell
Total for € / R Currency Future:					4	38,000	0.00		
10:36:48	R153 On 06-Nov-08			Bond Future	1	112,700,000	1,217,829.89	Member	Buy
10:36:48	R153 On 06-Nov-08			Bond Future	1	112,700,000	0.00		Sell
11:42:01	R153 On 06-Nov-08			Bond Future	1	132,600,000	1,433,381.20	Member	Buy
11:42:01	R153 On 06-Nov-08			Bond Future	1	132,600,000	0.00		Sell
Total for R153 Bond Future:					4	490,600,000	2,651,211.09		
10:21:13	R157 On 06-Nov-08			Bond Future	1	2,000,000	24,901.13	Client	Buy
10:21:13	R157 On 06-Nov-08			Bond Future	1	2,000,000	0.00	Member	Sell
Total for R157 Bond Future:					2	4,000,000	24,901.13		
14:35:08	ZAAD On 15-Sep-08			Currency Future	1	98,000	0.00	Member	Sell
14:40:44	ZAAD On 15-Sep-08			Currency Future	1	98,000	678.16	Client	Buy
15:46:38	ZAAD On 12-Dec-08			Currency Future	1	99,000	687.08	Member	Buy
15:47:45	ZAAD On 12-Dec-08			Currency Future	1	99,000	0.00	Client	Sell
Total for ZAAD Currency Future:					4	394,000	1,365.24		
Grand Total for all Instruments:					103	505,231,000	2,712,324.50		