



Derivatives Matched Trades Report

Report for 18/08/2008

| Matched Time | Contract Details | Strike | C/P | Product | No of Trades | Nominal | Value (R000's) | Trade Type | Buy/Sell |
|--------------|---------------------|--------|-----|-----------------|--------------|------------|----------------|------------|----------|
| 09:18:42 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 250,000 | 2,015.75 | Member | Buy |
| 09:43:17 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 250,000 | 0.00 | Client | Sell |
| 10:15:49 | \$ / R On 15-Sep-08 | | | Currency Future | 1 | 100,000 | 789.58 | Member | Buy |
| 10:30:39 | \$ / R On 15-Sep-08 | | | Currency Future | 1 | 5,000 | 0.00 | Client | Sell |
| 10:30:39 | \$ / R On 15-Sep-08 | | | Currency Future | 1 | 5,000 | 39.55 | Client | Buy |
| 10:46:32 | \$ / R On 15-Sep-08 | | | Currency Future | 1 | 100,000 | 0.00 | Client | Sell |
| 11:00:46 | \$ / R On 15-Sep-08 | | | Currency Future | 1 | 30,000 | 235.67 | Client | Buy |
| 11:00:46 | \$ / R On 15-Sep-08 | | | Currency Future | 1 | 30,000 | 0.00 | Client | Sell |
| 11:00:52 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 100,000 | 0.00 | Client | Sell |
| 11:01:23 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 54,000 | 0.00 | Client | Sell |
| 11:03:28 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 1,000,000 | 0.00 | Client | Sell |
| 11:04:51 | \$ / R On 15-Sep-08 | | | Currency Future | 1 | 150,000 | 0.00 | Client | Sell |
| 11:11:46 | \$ / R On 15-Sep-08 | | | Currency Future | 1 | 10,000 | 78.50 | Client | Buy |
| 11:20:58 | \$ / R On 15-Sep-08 | | | Currency Future | 1 | 1,000 | 7.85 | Client | Buy |
| 11:20:58 | \$ / R On 15-Sep-08 | | | Currency Future | 1 | 1,000 | 0.00 | Client | Sell |
| 11:50:31 | \$ / R On 15-Sep-08 | | | Currency Future | 1 | 30,000 | 235.80 | Client | Buy |
| 11:52:01 | \$ / R On 15-Sep-08 | | | Currency Future | 1 | 18,000,000 | 0.00 | Client | Sell |
| 11:52:01 | \$ / R On 15-Sep-08 | | | Currency Future | 1 | 18,000,000 | 140,940.00 | Member | Buy |
| 11:52:08 | \$ / R On 15-Sep-08 | | | Currency Future | 1 | 19,000 | 149.15 | Client | Buy |
| 11:52:23 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 50,000 | 402.50 | Client | Buy |
| 12:01:26 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 50,000 | 0.00 | Member | Sell |
| 12:02:37 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 50,000 | 402.24 | Member | Buy |
| 12:10:27 | \$ / R On 15-Sep-08 | | | Currency Future | 1 | 6,000,000 | 46,950.00 | Member | Buy |
| 12:10:27 | \$ / R On 15-Sep-08 | | | Currency Future | 1 | 6,000,000 | 0.00 | Client | Sell |
| 12:11:47 | \$ / R On 15-Sep-08 | | | Currency Future | 1 | 6,000,000 | 46,950.00 | Member | Buy |

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|--------------|---------------------|--------|-----|-----------------|--------------|------------|----------------|------------|----------|
| 12:14:57 | \$ / R On 15-Sep-08 | | | Currency Future | 1 | 6,000,000 | 0.00 | Member | Sell |
| 12:16:27 | \$ / R On 15-Sep-08 | | | Currency Future | 1 | 6,000,000 | 0.00 | Client | Sell |
| 12:22:19 | \$ / R On 15-Sep-08 | | | Currency Future | 1 | 6,000,000 | 46,950.00 | Client | Buy |
| 12:28:18 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 15,000,000 | 120,000.00 | Member | Buy |
| 12:30:41 | \$ / R On 15-Sep-08 | | | Currency Future | 1 | 30,000 | 0.00 | Client | Sell |
| 12:33:17 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 15,000,000 | 0.00 | Client | Sell |
| 12:36:57 | \$ / R On 15-Sep-08 | | | Currency Future | 1 | 2,000 | 0.00 | Client | Sell |
| 12:36:57 | \$ / R On 15-Sep-08 | | | Currency Future | 1 | 2,000 | 15.64 | Client | Buy |
| 12:58:25 | \$ / R On 15-Sep-08 | | | Currency Future | 1 | 4,000 | 31.32 | Client | Buy |
| 12:58:25 | \$ / R On 15-Sep-08 | | | Currency Future | 1 | 4,000 | 0.00 | Client | Sell |
| 13:17:02 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 15,000,000 | 119,700.00 | Member | Buy |
| 13:20:20 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 15,000,000 | 0.00 | Client | Sell |
| 13:47:26 | \$ / R On 15-Sep-08 | | | Currency Future | 1 | 3,000 | 23.48 | Client | Buy |
| 13:47:26 | \$ / R On 15-Sep-08 | | | Currency Future | 1 | 3,000 | 0.00 | Client | Sell |
| 13:50:42 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 40,000 | 0.00 | Client | Sell |
| 13:50:42 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 40,000 | 319.20 | Client | Buy |
| 13:51:55 | \$ / R On 15-Sep-08 | | | Currency Future | 1 | 1,000 | 0.00 | Client | Sell |
| 13:51:55 | \$ / R On 15-Sep-08 | | | Currency Future | 1 | 1,000 | 7.83 | Client | Buy |
| 13:58:04 | \$ / R On 15-Sep-08 | | | Currency Future | 1 | 15,000 | 0.00 | Client | Sell |
| 14:32:03 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 20,000 | 160.00 | Client | Buy |
| 14:34:17 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 13,000,000 | 103,818.00 | Member | Buy |
| 14:35:55 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 13,000,000 | 0.00 | Client | Sell |
| 15:08:11 | \$ / R On 15-Sep-08 | | | Currency Future | 1 | 6,000 | 46.92 | Client | Buy |
| 15:16:50 | \$ / R On 15-Sep-08 | | | Currency Future | 1 | 29,000 | 226.20 | Client | Buy |
| 15:42:26 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 5,000 | 40.88 | Client | Buy |
| 15:46:32 | \$ / R On 15-Sep-08 | | | Currency Future | 1 | 1,000 | 7.80 | Client | Buy |
| 15:46:32 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 10,000 | 79.80 | Client | Buy |
| 15:47:52 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 100,000 | 796.10 | Client | Buy |
| 15:48:05 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 20,000 | 159.21 | Client | Buy |
| 15:48:05 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 30,000 | 238.82 | Client | Buy |
| 15:51:04 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 10,000,000 | 79,310.00 | Member | Buy |
| 15:52:06 | \$ / R On 15-Sep-08 | | | Currency Future | 1 | 10,000 | 77.88 | Client | Buy |
| 15:52:06 | \$ / R On 15-Sep-08 | | | Currency Future | 1 | 10,000 | 0.00 | Client | Sell |
| 15:53:32 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 10,000 | 0.00 | Client | Sell |
| 15:53:32 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 10,000 | 81.11 | Client | Buy |
| 16:00:37 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 10,000,000 | 0.00 | Client | Sell |

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|--------------|---------------------|--------|-----|-----------------|--------------|-----------|----------------|------------|----------|
| 16:05:19 | \$ / R On 15-Sep-08 | | | Currency Future | 1 | 20,000 | 0.00 | Client | Sell |
| 16:05:19 | \$ / R On 15-Sep-08 | | | Currency Future | 1 | 20,000 | 155.76 | Client | Buy |
| 16:07:18 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 20,000 | 162.22 | Client | Buy |
| 16:07:18 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 20,000 | 0.00 | Client | Sell |
| 16:26:22 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 4,285,000 | 0.00 | Member | Sell |
| 16:26:22 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 4,285,000 | 34,922.75 | Client | Buy |
| 16:29:40 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 30,000 | 0.00 | Client | Sell |
| 16:36:51 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 100,000 | 0.00 | Client | Sell |
| 16:36:51 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 10,000 | 0.00 | Client | Sell |
| 16:39:12 | \$ / R On 15-Sep-08 | | | Currency Future | 1 | 150,000 | 0.00 | Member | Sell |
| 16:39:12 | \$ / R On 15-Sep-08 | | | Currency Future | 1 | 150,000 | 1,165.82 | Client | Buy |
| 16:40:16 | \$ / R On 15-Sep-08 | | | Currency Future | 1 | 30,000 | 0.00 | Client | Sell |
| 16:45:19 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 30,000 | 0.00 | Client | Sell |
| 16:45:19 | \$ / R On 16-Mar-09 | | | Currency Future | 1 | 30,000 | 243.33 | Client | Buy |
| 16:46:59 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 30,000 | 237.66 | Client | Buy |
| 16:46:59 | \$ / R On 12-Dec-08 | | | Currency Future | 1 | 30,000 | 0.00 | Client | Sell |

Total for \$ / R Currency Future: 77 189,931,000 748,174.29

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|----------|--------------------|--|--|-----------------|---|-----------|-----------|--------|------|
| 15:26:32 | £ / R On 15-Sep-08 | | | Currency Future | 1 | 5,000 | 73.00 | Client | Buy |
| 15:29:10 | £ / R On 16-Mar-09 | | | Currency Future | 1 | 3,000 | 45.18 | Client | Buy |
| 15:48:24 | £ / R On 12-Dec-08 | | | Currency Future | 1 | 15,000 | 221.67 | Client | Buy |
| 16:47:52 | £ / R On 12-Dec-08 | | | Currency Future | 1 | 50,000 | 0.00 | Member | Sell |
| 16:48:44 | £ / R On 16-Mar-09 | | | Currency Future | 1 | 4,657,000 | 69,389.30 | Member | Buy |
| 16:51:13 | £ / R On 16-Mar-09 | | | Currency Future | 1 | 4,657,000 | 0.00 | Client | Sell |
| 16:54:39 | £ / R On 12-Dec-08 | | | Currency Future | 1 | 50,000 | 735.00 | Client | Buy |

Total for £ / R Currency Future: 7 9,437,000 70,464.15

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|----------|--------------------|--|--|-----------------|---|-----------|-----------|--------|------|
| 11:20:28 | € / R On 15-Sep-08 | | | Currency Future | 1 | 25,000 | 0.00 | Client | Sell |
| 11:20:28 | € / R On 15-Sep-08 | | | Currency Future | 1 | 25,000 | 288.89 | Client | Buy |
| 11:21:46 | € / R On 15-Sep-08 | | | Currency Future | 1 | 45,000 | 0.00 | Client | Sell |
| 15:54:12 | € / R On 12-Dec-08 | | | Currency Future | 1 | 25,000 | 291.11 | Client | Buy |
| 15:55:55 | € / R On 12-Dec-08 | | | Currency Future | 1 | 3,000,000 | 34,830.00 | Member | Buy |

| Matched Time | Contract Details | Strike | C/P | Product | No of Trades | Nominal | Value (R000's) | Trade Type | Buy/Sell |
|---|--------------------|--------|-----|-----------------|--------------|--------------------|-------------------|------------|----------|
| 15:57:56 | € / R On 12-Dec-08 | | | Currency Future | 1 | 3,000,000 | 0.00 | Client | Sell |
| 16:49:35 | € / R On 16-Mar-09 | | | Currency Future | 1 | 2,900,000 | 0.00 | Member | Sell |
| 16:50:50 | € / R On 16-Mar-09 | | | Currency Future | 1 | 2,900,000 | 34,205.50 | Client | Buy |
| Total for € / R Currency Future: | | | | | 8 | 11,920,000 | 69,615.50 | | |
| 14:25:44 | R153 On 06-Nov-08 | | | Bond Future | 1 | 400,000 | 0.00 | Member | Sell |
| 14:25:44 | R153 On 06-Nov-08 | | | Bond Future | 1 | 400,000 | 4,335.12 | | Buy |
| Total for R153 Bond Future: | | | | | 2 | 800,000 | 4,335.12 | | |
| 11:44:24 | ZAAD On 16-Mar-09 | | | Currency Future | 1 | 50,000 | 352.50 | Client | Buy |
| 12:36:42 | ZAAD On 15-Sep-08 | | | Currency Future | 1 | 2,000 | 0.00 | Client | Sell |
| 13:28:12 | ZAAD On 16-Mar-09 | | | Currency Future | 1 | 50,000 | 350.00 | Client | Buy |
| 15:48:14 | ZAAD On 12-Dec-08 | | | Currency Future | 1 | 50,000 | 344.44 | Client | Buy |
| 15:52:03 | ZAAD On 15-Sep-08 | | | Currency Future | 1 | 30,000 | 203.63 | Client | Buy |
| 16:03:00 | ZAAD On 12-Dec-08 | | | Currency Future | 1 | 30,000 | 0.00 | Member | Sell |
| 16:10:29 | ZAAD On 12-Dec-08 | | | Currency Future | 1 | 30,000 | 203.18 | Member | Buy |
| Total for ZAAD Currency Future: | | | | | 7 | 242,000 | 1,453.76 | | |
| Grand Total for all Instruments: | | | | | 101 | 212,330,000 | 894,042.81 | | |