



# Derivatives Matched Trades Report

Report for 20/08/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:03:11	\$ / R On 16-Mar-09			Currency Future	1	54,000	0.00	Client	Sell
09:04:12	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Client	Sell
09:10:52	\$ / R On 15-Sep-08			Currency Future	1	375,000	2,947.99	Member	Buy
09:14:34	\$ / R On 15-Sep-08			Currency Future	1	375,000	0.00	Client	Sell
09:17:31	\$ / R On 15-Sep-08			Currency Future	1	5,000	0.00	Client	Sell
11:04:33	\$ / R On 15-Sep-08			Currency Future	1	100,000	778.75	Member	Buy
11:08:40	\$ / R On 15-Sep-08			Currency Future	1	100,000	0.00	Client	Sell
12:21:39	\$ / R On 15-Sep-08			Currency Future	1	1,838,000	0.00	Client	Sell
12:21:39	\$ / R On 15-Sep-08			Currency Future	1	1,838,000	14,341.91	Member	Buy
12:23:07	\$ / R On 15-Sep-08			Currency Future	1	1,838,000	14,332.72	Client	Buy
12:23:07	\$ / R On 15-Sep-08			Currency Future	1	1,838,000	0.00	Client	Sell
13:50:56	\$ / R On 12-Dec-08			Currency Future	1	10,000	79.80	Client	Buy
15:02:40	\$ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Client	Sell
<b>Total for \$ / R Currency Future:</b>					<b>13</b>	<b>9,421,000</b>	<b>32,481.18</b>		
09:06:18	£ / R On 15-Sep-08			Currency Future	1	375,000	5,486.96	Member	Buy
09:09:42	£ / R On 15-Sep-08			Currency Future	1	375,000	0.00	Client	Sell
10:33:38	£ / R On 12-Dec-08			Currency Future	1	25,000	368.00	Client	Buy
<b>Total for £ / R Currency Future:</b>					<b>3</b>	<b>775,000</b>	<b>5,854.96</b>		
09:05:33	€ / R On 15-Sep-08			Currency Future	1	750,000	8,673.23	Member	Buy
09:10:23	€ / R On 15-Sep-08			Currency Future	1	750,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:17:51	€ / R On 12-Dec-08			Currency Future	1	2,000	0.00	Client	Sell
09:31:39	€ / R On 12-Dec-08			Currency Future	1	2,000	0.00	Client	Sell
<b>Total for € / R Currency Future:</b>					<b>4</b>	<b>1,504,000</b>	<b>8,673.23</b>		
15:40:42	R157 On 06-Nov-08			Bond Future	1	80,000,000	0.00		Sell
15:40:42	R157 On 06-Nov-08			Bond Future	1	80,000,000	994,394.00	Client	Buy
15:41:07	R157 On 06-Nov-08			Bond Future	1	80,000,000	994,394.00	Client	Buy
15:41:07	R157 On 06-Nov-08			Bond Future	1	80,000,000	0.00		Sell
<b>Total for R157 Bond Future:</b>					<b>4</b>	<b>320,000,000</b>	<b>1,988,788.00</b>		
15:45:08	R186 On 06-Nov-08			Bond Future	1	50,000,000	593,710.00	Member	Buy
15:45:08	R186 On 06-Nov-08			Bond Future	1	50,000,000	0.00	Client	Sell
15:45:39	R186 On 06-Nov-08			Bond Future	1	50,000,000	0.00	Client	Sell
15:45:39	R186 On 06-Nov-08			Bond Future	1	50,000,000	593,958.25	Member	Buy
<b>Total for R186 Bond Future:</b>					<b>4</b>	<b>200,000,000</b>	<b>1,187,668.25</b>		
12:04:39	ZAAD On 16-Mar-09			Currency Future	1	50,000	0.00	Member	Sell
12:35:18	ZAAD On 16-Mar-09			Currency Future	1	50,000	347.05	Client	Buy
<b>Total for ZAAD Currency Future:</b>					<b>2</b>	<b>100,000</b>	<b>347.05</b>		
<b>Grand Total for all Instruments:</b>					<b>30</b>	<b>531,800,000</b>	<b>3,223,812.66</b>		