



Derivatives Matched Trades Report

Report for 14/07/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:08:42	\$ / R On 15-Sep-08			Currency Future	1	50,000	0.00	Client	Sell
09:08:42	\$ / R On 15-Sep-08			Currency Future	1	50,000	387.50	Member	Buy
09:08:50	\$ / R On 15-Sep-08			Currency Future	1	50,000	0.00	Client	Sell
09:22:30	\$ / R On 15-Sep-08			Currency Future	1	20,000	0.00	Client	Sell
09:22:30	\$ / R On 15-Sep-08			Currency Future	1	20,000	155.00	Client	Buy
09:26:43	\$ / R On 15-Sep-08			Currency Future	1	10,000	77.50	Client	Buy
09:26:43	\$ / R On 15-Sep-08			Currency Future	1	10,000	0.00	Client	Sell
09:39:19	\$ / R On 15-Sep-08			Currency Future	1	100,000	0.00	Client	Sell
09:47:52	\$ / R On 15-Sep-08			Currency Future	1	15,000	0.00	Client	Sell
10:02:04	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	7,771.40	Member	Buy
10:02:04	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	0.00	Client	Sell
10:25:49	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	0.00	Member	Sell
10:25:57	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	0.00	Member	Sell
10:26:08	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	0.00	Member	Sell
10:26:19	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	0.00	Member	Sell
10:31:58	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	7,955.90	Client	Buy
10:32:27	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	7,958.90	Client	Buy
10:32:50	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	7,956.90	Client	Buy
10:33:12	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	7,955.90	Client	Buy
10:58:28	\$ / R On 12-Dec-08			Currency Future	1	10,000	79.40	Client	Buy
10:58:28	\$ / R On 12-Dec-08			Currency Future	1	10,000	79.40	Client	Buy
11:02:09	\$ / R On 15-Sep-08			Currency Future	1	9,000	69.75	Client	Buy
11:02:09	\$ / R On 15-Sep-08			Currency Future	1	9,000	0.00	Client	Sell
11:07:40	\$ / R On 15-Sep-08			Currency Future	1	30,000	233.19	Client	Buy
15:37:43	\$ / R On 15-Sep-08			Currency Future	1	25,000	193.75	Client	Buy

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15:37:43	\$ / R On 15-Sep-08			Currency Future	1	25,000	0.00	Client	Sell
16:26:39	\$ / R On 12-Dec-08			Currency Future	1	20,000	159.00	Client	Buy
16:26:39	\$ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Client	Sell
Total for \$ / R Currency Future:					28	10,483,000	41,033.49		
09:22:06	€ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
16:01:41	€ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Client	Sell
Total for € / R Currency Future:					2	30,000	0.00		
11:15:45	ALBI On 07-Aug-08			Index Future	1	10,000	0.00	Member	Buy
Total for ALBI Index Future:					1	10,000	0.00		
15:40:51	CRD1 On 06-Nov-08			Index Future	1	20,000	0.00	Client	Sell
15:42:48	CRD1 On 06-Nov-08			Index Future	1	20,000	0.00	Member	Buy
Total for CRD1 Index Future:					2	40,000	0.00		
15:41:08	OTH1 On 06-Nov-08			Index Future	1	30,000	0.00	Client	Sell
15:42:26	OTH1 On 06-Nov-08			Index Future	1	30,000	0.00	Member	Buy
Total for OTH1 Index Future:					2	60,000	0.00		
16:24:45	R157 On 07-Aug-08			Bond Future	1	24,000,000	290,206.78	Client	Buy
16:24:45	R157 On 07-Aug-08			Bond Future	1	24,000,000	0.00	Member	Sell
16:25:49	R157 On 07-Aug-08			Bond Future	1	47,800,000	0.00	Member	Sell
16:25:49	R157 On 07-Aug-08			Bond Future	1	47,800,000	577,995.16	Client	Buy
16:26:17	R157 On 07-Aug-08			Bond Future	1	11,700,000	141,475.80	Client	Buy
16:26:17	R157 On 07-Aug-08			Bond Future	1	11,700,000	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 R157 Bond Future:					6	167,000,000	1,009,677.74		
15:40:07	TRT1 On 06-Nov-08			Index Future	1	1,000,000	0.00	Member	Sell
15:40:32	TRT1 On 06-Nov-08			Index Future	1	1,000,000	0.00	Client	Buy
Total for TRT1 Index Future:					2	2,000,000	0.00		
12:26:40	ZAAD On 15-Sep-08			Currency Future	1	2,000	14.94	Client	Buy
Total for ZAAD Currency Future:					1	2,000	14.94		
Grand Total for all Instruments:					44	179,625,000	1,050,726.17		