



Derivatives Matched Trades Report

Report for 15/07/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:52:51	\$ / R On 15-Sep-08			Currency Future	1	2,000	0.00	Client	Sell
08:58:22	\$ / R On 15-Sep-08			Currency Future	1	25,000	0.00	Client	Sell
09:03:26	\$ / R On 12-Dec-08			Currency Future	1	10,000	79.50	Client	Buy
09:04:04	\$ / R On 15-Sep-08			Currency Future	1	40,000	310.40	Client	Buy
09:05:12	\$ / R On 15-Sep-08			Currency Future	1	15,000	116.25	Client	Buy
09:10:53	\$ / R On 15-Sep-08			Currency Future	1	5,000	38.79	Client	Buy
09:12:41	\$ / R On 12-Dec-08			Currency Future	1	9,000	71.46	Client	Buy
09:27:16	\$ / R On 15-Sep-08			Currency Future	1	100,000	775.22	Client	Buy
09:27:16	\$ / R On 15-Sep-08			Currency Future	1	100,000	0.00	Member	Sell
09:33:52	\$ / R On 15-Sep-08			Currency Future	1	10,000	77.49	Client	Buy
09:35:37	\$ / R On 15-Sep-08			Currency Future	1	20,000	154.60	Client	Buy
09:35:37	\$ / R On 15-Sep-08			Currency Future	1	10,000	77.30	Client	Buy
09:35:37	\$ / R On 15-Sep-08			Currency Future	1	20,000	0.00	Client	Sell
09:35:37	\$ / R On 15-Sep-08			Currency Future	1	10,000	0.00	Client	Sell
09:37:48	\$ / R On 12-Dec-08			Currency Future	1	10,000	79.30	Client	Buy
11:26:50	\$ / R On 15-Sep-08			Currency Future	1	1,000	0.00	Client	Sell
13:14:54	\$ / R On 12-Dec-08			Currency Future	1	21,000	167.02	Client	Buy
14:45:10	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	0.00	Member	Sell
14:45:10	\$ / R On 12-Dec-08			Currency Future	1	250,000	1,985.00	Member	Buy
14:49:28	\$ / R On 12-Dec-08			Currency Future	1	250,000	0.00	Client	Sell
14:50:53	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	7,992.80	Client	Buy
15:20:38	\$ / R On 12-Dec-08			Currency Future	1	100,000	798.20	Client	Buy
15:21:41	\$ / R On 12-Dec-08			Currency Future	1	100,000	798.20	Client	Buy
16:03:42	\$ / R On 15-Sep-08			Currency Future	1	10,000	78.10	Client	Buy
16:50:50	\$ / R On 16-Mar-09			Currency Future	1	43,000	352.64	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
Total for \$ / R Currency Future:					25	3,161,000	13,952.27		
16:50:56	£ / R On 16-Mar-09			Currency Future	1	22,000	355.71	Client	Buy
Total for £ / R Currency Future:					1	22,000	355.71		
16:15:59	€ / R On 12-Dec-08			Currency Future	1	30,000	381.00	Client	Buy
16:35:55	€ / R On 15-Sep-08			Currency Future	1	5,000	0.00	Client	Sell
16:51:01	€ / R On 16-Mar-09			Currency Future	1	27,000	349.61	Client	Buy
Total for € / R Currency Future:					3	62,000	730.61		
14:19:48	R153 On 07-Aug-08			Bond Future	1	700,000	7,626.35		Buy
14:19:48	R153 On 07-Aug-08			Bond Future	1	700,000	0.00	Member	Sell
16:44:01	R153 On 07-Aug-08			Bond Future	1	55,000,000	0.00	Member	Sell
16:48:22	R153 On 07-Aug-08			Bond Future	1	55,000,000	599,082.39	Member	Buy
Total for R153 Bond Future:					4	111,400,000	606,708.73		
10:39:17	R157 On 07-Aug-08			Bond Future	1	8,300,000	0.00	Member	Sell
10:39:17	R157 On 07-Aug-08			Bond Future	1	8,300,000	101,097.52	Client	Buy
10:42:38	R157 On 07-Aug-08			Bond Future	1	34,000,000	0.00	Member	Sell
10:42:38	R157 On 07-Aug-08			Bond Future	1	34,000,000	414,134.42	Client	Buy
11:28:06	R157 On 07-Aug-08			Bond Future	1	23,900,000	0.00	Member	Sell
11:28:06	R157 On 07-Aug-08			Bond Future	1	23,900,000	290,574.93	Client	Buy
11:28:46	R157 On 07-Aug-08			Bond Future	1	12,000,000	145,895.36	Client	Buy
11:28:46	R157 On 07-Aug-08			Bond Future	1	12,000,000	0.00	Member	Sell
11:29:02	R157 On 07-Aug-08			Bond Future	1	5,800,000	0.00	Member	Sell
11:29:02	R157 On 07-Aug-08			Bond Future	1	5,800,000	70,516.09	Client	Buy
16:42:15	R157 On 07-Aug-08			Bond Future	1	47,800,000	0.00	Member	Sell
16:42:15	R157 On 07-Aug-08			Bond Future	1	47,800,000	580,496.11	Client	Buy
16:51:03	R157 On 07-Aug-08			Bond Future	1	24,000,000	291,462.48	Client	Buy

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16:51:03	R157 On 07-Aug-08			Bond Future	1	24,000,000	0.00	Member	Sell
16:51:23	R157 On 07-Aug-08			Bond Future	1	11,700,000	0.00	Member	Sell
16:51:23	R157 On 07-Aug-08			Bond Future	1	11,700,000	142,087.96	Client	Buy
Total for R157 Bond Future:					16	335,000,000	2,036,264.87		
14:19:11	R204 On 07-Aug-08			Bond Future	1	5,300,000	0.00		Sell
14:19:11	R204 On 07-Aug-08			Bond Future	1	5,300,000	46,136.93	Member	Buy
Total for R204 Bond Future:					2	10,600,000	46,136.93		
16:02:06	ZAAD On 15-Sep-08			Currency Future	1	10,000	0.00	Client	Sell
16:08:16	ZAAD On 15-Sep-08			Currency Future	1	10,000	0.00	Client	Sell
16:44:13	ZAAD On 15-Sep-08			Currency Future	1	10,000	76.46	Member	Buy
16:45:34	ZAAD On 15-Sep-08			Currency Future	1	10,000	0.00	Member	Sell
16:45:34	ZAAD On 15-Sep-08			Currency Future	1	10,000	75.70	Client	Buy
Total for ZAAD Currency Future:					5	50,000	152.16		
Grand Total for all Instruments:					56	460,295,000	2,704,301.28		