



# Derivatives Matched Trades Report

Report for 24/07/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:56:01	\$ / R On 15-Sep-08			Currency Future	1	50,000	384.03	Client	Buy
08:57:09	\$ / R On 15-Sep-08			Currency Future	1	375,000	0.00	Member	Sell
09:39:58	\$ / R On 15-Sep-08			Currency Future	1	10,000	76.80	Client	Buy
10:42:13	\$ / R On 15-Sep-08			Currency Future	1	1,000	7.67	Client	Buy
10:43:44	\$ / R On 15-Sep-08			Currency Future	1	4,000	30.64	Client	Buy
10:46:17	\$ / R On 15-Sep-08			Currency Future	1	4,000	30.66	Client	Buy
12:05:09	\$ / R On 15-Sep-08			Currency Future	1	100,000	0.00	Member	Sell
12:05:09	\$ / R On 15-Sep-08			Currency Future	1	100,000	762.00	Client	Buy
12:15:02	\$ / R On 15-Sep-08			Currency Future	1	375,000	2,880.00	Member	Buy
12:22:14	\$ / R On 15-Sep-08			Currency Future	1	50,000	0.00	Client	Sell
12:28:27	\$ / R On 15-Sep-08			Currency Future	1	4,000	30.72	Client	Buy
12:44:26	\$ / R On 15-Sep-08			Currency Future	1	10,000	76.82	Client	Buy
14:18:19	\$ / R On 15-Sep-08			Currency Future	1	10,000	76.80	Client	Buy
14:28:33	\$ / R On 12-Dec-08			Currency Future	1	3,000	23.57	Client	Buy
14:35:20	\$ / R On 15-Sep-08			Currency Future	1	15,000	115.19	Client	Buy
14:47:10	\$ / R On 15-Sep-08			Currency Future	1	200,000	1,535.70	Client	Buy
14:47:10	\$ / R On 15-Sep-08			Currency Future	1	200,000	0.00	Member	Sell
14:48:05	\$ / R On 15-Sep-08			Currency Future	1	15,000	115.17	Client	Buy
14:54:23	\$ / R On 15-Sep-08			Currency Future	1	1,000	7.67	Client	Buy
15:20:53	\$ / R On 15-Sep-08			Currency Future	1	460,000	0.00	Member	Sell
15:22:33	\$ / R On 15-Sep-08			Currency Future	1	460,000	3,533.95	Client	Buy
15:26:46	\$ / R On 15-Sep-08			Currency Future	1	10,000	76.60	Client	Buy
15:26:46	\$ / R On 15-Sep-08			Currency Future	1	37,000	283.48	Client	Buy
15:26:46	\$ / R On 15-Sep-08			Currency Future	1	3,000	22.80	Client	Buy
15:26:46	\$ / R On 12-Dec-08			Currency Future	1	20,000	156.60	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:26:46	\$ / R On 16-Mar-09			Currency Future	1	50,000	399.95	Client	Buy
15:27:39	\$ / R On 16-Mar-09			Currency Future	1	50,000	399.95	Client	Buy
15:53:02	\$ / R On 12-Dec-08			Currency Future	1	30,000	0.00	Member	Sell
15:53:02	\$ / R On 12-Dec-08			Currency Future	1	30,000	227.87	Member	Buy
15:55:39	\$ / R On 16-Mar-09			Currency Future	1	50,000	400.25	Member	Buy
15:55:40	\$ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Member	Sell
15:55:59	\$ / R On 12-Dec-08			Currency Future	1	50,000	391.65	Member	Buy
15:56:00	\$ / R On 12-Dec-08			Currency Future	1	50,000	0.00	Member	Sell
15:56:17	\$ / R On 15-Sep-08			Currency Future	1	50,000	382.90	Member	Buy
15:56:18	\$ / R On 15-Sep-08			Currency Future	1	50,000	0.00	Member	Sell
16:36:30	\$ / R On 15-Sep-08			Currency Future	1	2,000	15.44	Client	Buy
16:36:30	\$ / R On 15-Sep-08			Currency Future	1	2,000	0.00	Member	Sell
16:37:29	\$ / R On 15-Sep-08			Currency Future	1	40,000	308.08	Member	Buy
16:37:29	\$ / R On 15-Sep-08			Currency Future	1	40,000	0.00	Client	Sell
16:54:06	\$ / R On 15-Sep-08			Currency Future	1	10,000	77.21	Client	Buy
<b>Total for \$ / R Currency Future:</b>					<b>40</b>	<b>3,071,000</b>	<b>12,830.13</b>		

15:51:01	£ / R On 15-Sep-08			Currency Future	1	50,000	750.23	Member	Buy
15:51:02	£ / R On 15-Sep-08			Currency Future	1	50,000	0.00	Member	Sell
15:51:22	£ / R On 12-Dec-08			Currency Future	1	50,000	745.85	Member	Buy
15:51:23	£ / R On 12-Dec-08			Currency Future	1	50,000	0.00	Member	Sell
15:51:41	£ / R On 12-Dec-08			Currency Future	1	50,000	0.00	Member	Sell
15:51:41	£ / R On 12-Dec-08			Currency Future	1	50,000	745.85	Member	Buy
15:52:43	£ / R On 16-Mar-09			Currency Future	1	50,000	780.35	Member	Buy
15:52:44	£ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Member	Sell
15:53:18	£ / R On 12-Dec-08			Currency Future	1	50,000	0.00	Member	Sell
15:53:18	£ / R On 12-Dec-08			Currency Future	1	50,000	767.98	Member	Buy
15:53:36	£ / R On 15-Sep-08			Currency Future	1	50,000	755.78	Member	Buy
15:53:37	£ / R On 15-Sep-08			Currency Future	1	50,000	0.00	Member	Sell
16:31:51	£ / R On 15-Sep-08			Currency Future	1	7,000	0.00	Member	Sell
16:31:51	£ / R On 15-Sep-08			Currency Future	1	7,000	107.07	Client	Buy
17:08:18	£ / R On 16-Mar-09			Currency Future	1	3,300,000	0.00	Member	Sell
17:13:47	£ / R On 16-Mar-09			Currency Future	1	3,300,000	51,958.50	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
<b>Total for £ / R Currency Future:</b>					<b>16</b>	<b>7,214,000</b>	<b>56,611.59</b>		
15:26:47	€ / R On 15-Sep-08			Currency Future	1	30,000	356.40	Client	Buy
15:52:00	€ / R On 15-Sep-08			Currency Future	1	50,000	593.95	Member	Buy
15:52:01	€ / R On 15-Sep-08			Currency Future	1	50,000	0.00	Member	Sell
15:52:20	€ / R On 15-Sep-08			Currency Future	1	50,000	0.00	Member	Sell
15:52:20	€ / R On 15-Sep-08			Currency Future	1	50,000	593.95	Member	Buy
15:53:51	€ / R On 16-Mar-09			Currency Future	1	50,000	619.23	Member	Buy
15:53:52	€ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Member	Sell
15:54:05	€ / R On 12-Dec-08			Currency Future	1	50,000	0.00	Member	Sell
15:54:05	€ / R On 12-Dec-08			Currency Future	1	50,000	608.50	Member	Buy
15:54:28	€ / R On 15-Sep-08			Currency Future	1	30,000	356.40	Member	Buy
15:54:28	€ / R On 15-Sep-08			Currency Future	1	30,000	0.00	Client	Sell
15:54:44	€ / R On 15-Sep-08			Currency Future	1	50,000	597.70	Member	Buy
15:54:44	€ / R On 15-Sep-08			Currency Future	1	50,000	0.00	Member	Sell
<b>Total for € / R Currency Future:</b>					<b>13</b>	<b>590,000</b>	<b>3,726.13</b>		
13:02:31	R157 On 07-Aug-08			Bond Future	1	20,000,000	0.00	Client	Sell
13:02:31	R157 On 07-Aug-08			Bond Future	1	20,000,000	248,822.84	Member	Buy
14:20:53	R157 On 07-Aug-08			Bond Future	1	23,900,000	297,302.76	Member	Buy
14:20:53	R157 On 07-Aug-08			Bond Future	1	23,900,000	0.00	Client	Sell
14:21:31	R157 On 07-Aug-08			Bond Future	1	12,000,000	0.00	Client	Sell
14:21:31	R157 On 07-Aug-08			Bond Future	1	12,000,000	149,273.35	Member	Buy
14:22:18	R157 On 07-Aug-08			Bond Future	1	5,800,000	72,148.79	Member	Buy
14:22:18	R157 On 07-Aug-08			Bond Future	1	5,800,000	0.00	Client	Sell
14:23:10	R157 On 07-Aug-08			Bond Future	1	14,000,000	174,152.24	Client	Buy
14:23:10	R157 On 07-Aug-08			Bond Future	1	14,000,000	0.00	Member	Sell
14:23:53	R157 On 07-Aug-08			Bond Future	1	1,500,000	0.00	Member	Sell
14:23:53	R157 On 07-Aug-08			Bond Future	1	1,500,000	18,659.17	Client	Buy
<b>Total for R157 Bond Future:</b>					<b>12</b>	<b>154,400,000</b>	<b>960,359.15</b>		

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Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
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<b>Grand Total for all Instruments:</b>					<b>81</b>	<b>165,275,000</b>	<b>1,033,527.00</b>		
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