



Derivatives Matched Trades Report

Report for 30/07/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:59:30	\$ / R On 12-Dec-08			Currency Future	1	2,000	0.00	Client	Sell
08:59:30	\$ / R On 12-Dec-08			Currency Future	1	2,000	15.20	Client	Buy
09:00:54	\$ / R On 12-Dec-08			Currency Future	1	10,000	76.37	Client	Buy
09:05:13	\$ / R On 15-Sep-08			Currency Future	1	30,000	223.95	Client	Buy
09:09:16	\$ / R On 12-Dec-08			Currency Future	1	30,000	228.39	Member	Buy
09:14:33	\$ / R On 15-Sep-08			Currency Future	1	100,000	0.00	Client	Sell
09:20:16	\$ / R On 15-Sep-08			Currency Future	1	10,000	0.00	Member	Sell
09:20:34	\$ / R On 15-Sep-08			Currency Future	1	10,000	74.69	Member	Buy
09:20:44	\$ / R On 12-Dec-08			Currency Future	1	300,000	2,291.25	Client	Buy
09:25:58	\$ / R On 12-Dec-08			Currency Future	1	100,000	762.50	Client	Buy
09:25:58	\$ / R On 12-Dec-08			Currency Future	1	100,000	0.00	Client	Sell
09:29:07	\$ / R On 15-Sep-08			Currency Future	1	12,000	89.64	Client	Buy
09:32:30	\$ / R On 16-Mar-09			Currency Future	1	20,000	0.00	Client	Sell
09:48:13	\$ / R On 16-Mar-09			Currency Future	1	30,000	0.00	Client	Sell
10:09:06	\$ / R On 12-Dec-08			Currency Future	1	2,000	15.34	Client	Buy
10:11:28	\$ / R On 15-Sep-08			Currency Future	1	7,000	0.00	Client	Sell
10:11:28	\$ / R On 15-Sep-08			Currency Future	1	7,000	52.29	Client	Buy
10:14:34	\$ / R On 15-Sep-08			Currency Future	1	10,000	0.00	Member	Sell
10:14:50	\$ / R On 15-Sep-08			Currency Future	1	10,000	74.94	Member	Buy
10:15:48	\$ / R On 12-Dec-08			Currency Future	1	15,000	115.07	Client	Buy
10:16:21	\$ / R On 15-Sep-08			Currency Future	1	7,000	52.43	Client	Buy
10:16:21	\$ / R On 15-Sep-08			Currency Future	1	7,000	0.00	Client	Sell
10:18:25	\$ / R On 15-Sep-08			Currency Future	1	3,000	22.47	Client	Buy
10:19:26	\$ / R On 15-Sep-08			Currency Future	1	5,000	37.35	Client	Buy
10:30:02	\$ / R On 15-Sep-08			Currency Future	1	8,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
10:30:02	\$ / R On 15-Sep-08			Currency Future	1	8,000	59.76	Client	Buy
10:39:17	\$ / R On 16-Mar-09			Currency Future	1	100,000	783.50	Client	Buy
10:59:18	\$ / R On 15-Sep-08			Currency Future	1	2,000	0.00	Client	Sell
10:59:18	\$ / R On 15-Sep-08			Currency Future	1	2,000	14.94	Client	Buy
11:41:27	\$ / R On 15-Sep-08			Currency Future	1	7,000	52.29	Client	Buy
11:41:27	\$ / R On 15-Sep-08			Currency Future	1	3,000	22.41	Client	Buy
11:41:27	\$ / R On 15-Sep-08			Currency Future	1	3,000	0.00	Client	Sell
11:41:27	\$ / R On 15-Sep-08			Currency Future	1	7,000	0.00	Client	Sell
12:07:26	\$ / R On 15-Sep-08			Currency Future	1	15,000	0.00	Client	Sell
12:07:26	\$ / R On 15-Sep-08			Currency Future	1	1,000	7.47	Client	Buy
12:07:26	\$ / R On 15-Sep-08			Currency Future	1	1,000	0.00	Client	Sell
12:07:26	\$ / R On 15-Sep-08			Currency Future	1	1,000	7.47	Client	Buy
12:07:26	\$ / R On 15-Sep-08			Currency Future	1	1,000	0.00	Client	Sell
12:07:26	\$ / R On 15-Sep-08			Currency Future	1	15,000	112.05	Client	Buy
12:08:31	\$ / R On 15-Sep-08			Currency Future	1	33,000	0.00	Client	Sell
12:14:28	\$ / R On 16-Mar-09			Currency Future	1	25,000	0.00	Client	Sell
12:32:42	\$ / R On 12-Dec-08			Currency Future	1	150,000	0.00	Client	Sell
12:34:27	\$ / R On 15-Sep-08			Currency Future	1	7,000	52.61	Client	Buy
12:46:30	\$ / R On 15-Sep-08			Currency Future	1	130,000	0.00	Client	Sell
12:46:30	\$ / R On 15-Sep-08			Currency Future	1	130,000	973.99	Member	Buy
12:54:42	\$ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Client	Sell
12:54:42	\$ / R On 12-Dec-08			Currency Future	1	20,000	153.40	Client	Buy
13:05:52	\$ / R On 15-Sep-08			Currency Future	1	100,000	749.50	Member	Buy
13:13:55	\$ / R On 15-Sep-08			Currency Future	1	100,000	0.00	Client	Sell
13:49:45	\$ / R On 15-Sep-08			Currency Future	1	27,000	202.74	Client	Buy
13:55:36	\$ / R On 15-Sep-08			Currency Future	1	1,000	7.50	Client	Buy
14:06:53	\$ / R On 12-Dec-08			Currency Future	1	5,000	38.35	Client	Buy
14:06:53	\$ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Client	Sell
14:27:35	\$ / R On 15-Sep-08			Currency Future	1	19,000	142.60	Client	Buy
14:34:11	\$ / R On 15-Sep-08			Currency Future	1	10,000	74.95	Client	Buy
14:34:32	\$ / R On 12-Dec-08			Currency Future	1	50,000	383.35	Client	Buy
14:41:24	\$ / R On 12-Dec-08			Currency Future	1	50,000	383.03	Client	Buy
14:55:58	\$ / R On 12-Dec-08			Currency Future	1	50,000	382.50	Client	Buy
14:55:58	\$ / R On 12-Dec-08			Currency Future	1	8,000	61.20	Client	Buy
14:59:45	\$ / R On 15-Sep-08			Currency Future	1	40,000	299.02	Client	Buy
15:04:26	\$ / R On 12-Dec-08			Currency Future	1	50,000	382.33	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:19:23	\$ / R On 12-Dec-08			Currency Future	1	200,000	0.00	Member	Sell
15:21:05	\$ / R On 15-Sep-08			Currency Future	1	500,000	3,733.90	Member	Buy
15:21:05	\$ / R On 15-Sep-08			Currency Future	1	500,000	0.00	Client	Sell
15:24:06	\$ / R On 15-Sep-08			Currency Future	1	3,750,000	0.00	Member	Sell
15:26:51	\$ / R On 15-Sep-08			Currency Future	1	10,000	75.01	Client	Buy
15:26:51	\$ / R On 15-Sep-08			Currency Future	1	10,000	0.00	Client	Sell
15:28:49	\$ / R On 12-Dec-08			Currency Future	1	200,000	1,534.00	Client	Buy
15:29:58	\$ / R On 12-Dec-08			Currency Future	1	100,000	0.00	Member	Sell
15:43:30	\$ / R On 12-Dec-08			Currency Future	1	100,000	766.36	Member	Buy
15:45:52	\$ / R On 15-Sep-08			Currency Future	1	3,750,000	28,106.25	Member	Buy
15:56:50	\$ / R On 16-Mar-09			Currency Future	1	40,000	314.00	Client	Buy
15:57:06	\$ / R On 15-Sep-08			Currency Future	1	20,000	150.10	Client	Buy
16:00:32	\$ / R On 15-Sep-08			Currency Future	1	50,000	0.00	Client	Sell
16:00:32	\$ / R On 15-Sep-08			Currency Future	1	50,000	375.00	Client	Buy
16:04:19	\$ / R On 15-Sep-08			Currency Future	1	20,000	149.30	Client	Buy
16:04:19	\$ / R On 15-Sep-08			Currency Future	1	5,000	37.25	Client	Buy
16:04:19	\$ / R On 15-Sep-08			Currency Future	1	1,000	7.45	Client	Buy
16:04:19	\$ / R On 15-Sep-08			Currency Future	1	10,000	74.60	Client	Buy
16:04:19	\$ / R On 15-Sep-08			Currency Future	1	20,000	0.00	Client	Sell
16:04:19	\$ / R On 15-Sep-08			Currency Future	1	10,000	0.00	Client	Sell
16:04:19	\$ / R On 15-Sep-08			Currency Future	1	1,000	0.00	Client	Sell
16:04:19	\$ / R On 15-Sep-08			Currency Future	1	10,000	0.00	Client	Sell
16:04:19	\$ / R On 15-Sep-08			Currency Future	1	5,000	0.00	Client	Sell
16:18:05	\$ / R On 15-Sep-08			Currency Future	1	25,000	0.00	Client	Sell
16:32:26	\$ / R On 15-Sep-08			Currency Future	1	3,000	0.00	Client	Sell
16:45:44	\$ / R On 12-Dec-08			Currency Future	1	30,000	230.94	Client	Buy
16:51:31	\$ / R On 12-Dec-08			Currency Future	1	30,000	0.00	Client	Sell
17:30:29	\$ / R On 15-Sep-08			Currency Future	1	3,750,000	28,143.75	Client	Buy
17:30:29	\$ / R On 15-Sep-08			Currency Future	1	3,750,000	0.00	Member	Sell
Total for \$ / R Currency Future:					90	18,983,000	73,176.70		
09:14:43	£ / R On 15-Sep-08			Currency Future	1	104,000	0.00	Client	Sell
15:40:31	£ / R On 15-Sep-08			Currency Future	1	15,000	221.76	Client	Buy
16:02:46	£ / R On 12-Dec-08			Currency Future	1	16,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
Total for £ / R Currency Future:					3	135,000	221.76		
09:14:49	€ / R On 15-Sep-08			Currency Future	1	142,000	0.00	Client	Sell
12:32:46	€ / R On 15-Sep-08			Currency Future	1	5,000	0.00	Client	Sell
13:06:00	€ / R On 12-Dec-08			Currency Future	1	10,000	119.35	Client	Buy
14:37:06	€ / R On 12-Dec-08			Currency Future	1	3,000	35.58	Client	Buy
15:04:26	€ / R On 15-Sep-08			Currency Future	1	10,000	116.10	Client	Buy
16:01:45	€ / R On 15-Sep-08			Currency Future	1	45,000	522.45	Client	Buy
16:01:45	€ / R On 15-Sep-08			Currency Future	1	45,000	0.00	Client	Sell
16:01:59	€ / R On 12-Dec-08			Currency Future	1	3,000	35.52	Client	Buy
16:48:40	€ / R On 12-Dec-08			Currency Future	1	20,000	237.49	Client	Buy
Total for € / R Currency Future:					9	283,000	1,066.49		
11:27:24	R153 On 07-Aug-08			Bond Future	1	600,000,000	6,614,851.20	Member	Buy
11:27:24	R153 On 07-Aug-08			Bond Future	1	600,000,000	0.00		Sell
12:12:39	R153 On 07-Aug-08			Bond Future	1	200,000	0.00	Member	Sell
12:12:39	R153 On 07-Aug-08			Bond Future	1	200,000	2,204.95		Buy
Total for R153 Bond Future:					4	1,200,400,000	6,617,056.15		
10:14:09	R157 On 07-Aug-08			Bond Future	1	23,900,000	0.00	Client	Sell
10:14:09	R157 On 07-Aug-08			Bond Future	1	23,900,000	301,187.70	Member	Buy
10:14:58	R157 On 07-Aug-08			Bond Future	1	13,200,000	166,346.35	Member	Buy
10:14:58	R157 On 07-Aug-08			Bond Future	1	13,200,000	0.00	Client	Sell
10:15:20	R157 On 07-Aug-08			Bond Future	1	12,000,000	151,223.95	Member	Buy
10:15:20	R157 On 07-Aug-08			Bond Future	1	12,000,000	0.00	Client	Sell
10:15:47	R157 On 07-Aug-08			Bond Future	1	5,900,000	0.00	Client	Sell
10:15:47	R157 On 07-Aug-08			Bond Future	1	5,900,000	74,351.78	Member	Buy
11:45:26	R157 On 06-Nov-08			Bond Future	1	2,000,000	24,453.19	Client	Buy
11:45:26	R157 On 06-Nov-08			Bond Future	1	2,000,000	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:					10	114,000,000	717,562.97		
14:56:15	ZAAD On 15-Sep-08			Currency Future	1	299,000	2,091.51	Member	Buy
16:07:45	ZAAD On 15-Sep-08			Currency Future	1	299,000	0.00	Client	Sell
Total for ZAAD Currency Future:					2	598,000	2,091.51		
Grand Total for all Instruments:					118	1,334,399,000	7,411,175.57		