



# Derivatives Matched Trades Report

Report for 29/08/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:09:49	\$ / R On 16-Mar-09			Currency Future	1	2,000	16.18	Client	Buy
09:24:17	\$ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Client	Sell
10:56:00	\$ / R On 12-Dec-08			Currency Future	1	150,000	1,182.45	Client	Buy
11:03:57	\$ / R On 12-Dec-08			Currency Future	1	150,000	1,182.30	Client	Buy
11:17:16	\$ / R On 15-Sep-08			Currency Future	1	10,000	77.00	Client	Buy
11:45:57	\$ / R On 15-Sep-08			Currency Future	1	5,000	38.45	Client	Buy
11:46:04	\$ / R On 12-Dec-08			Currency Future	1	5,000	39.30	Client	Buy
12:28:26	\$ / R On 12-Dec-08			Currency Future	1	100,000	788.40	Client	Buy
13:03:46	\$ / R On 16-Mar-09			Currency Future	1	20,000	161.26	Client	Buy
14:01:33	\$ / R On 15-Sep-08			Currency Future	1	21,000	0.00	Client	Sell
14:02:41	\$ / R On 12-Dec-08			Currency Future	1	20,000	158.46	Client	Buy
15:51:58	\$ / R On 15-Sep-08			Currency Future	1	10,000	77.25	Member	Buy
15:55:24	\$ / R On 16-Mar-09			Currency Future	1	10,000	80.70	Client	Buy
16:30:44	\$ / R On 12-Dec-08			Currency Future	1	30,000	237.47	Client	Buy
17:03:02	\$ / R On 12-Dec-08			Currency Future	1	100,000	797.00	Member	Buy
17:03:02	\$ / R On 12-Dec-08			Currency Future	1	100,000	0.00	Client	Sell
<b>Total for \$ / R Currency Future:</b>					<b>16</b>	<b>753,000</b>	<b>4,836.22</b>		
09:14:43	£ / R On 12-Dec-08			Currency Future	1	350,000	5,041.05	Client	Buy
09:15:02	£ / R On 12-Dec-08			Currency Future	1	350,000	0.00	Member	Sell
11:18:09	£ / R On 15-Sep-08			Currency Future	1	10,000	140.50	Client	Buy
11:18:09	£ / R On 15-Sep-08			Currency Future	1	20,000	280.60	Client	Buy
11:19:17	£ / R On 15-Sep-08			Currency Future	1	50,000	701.57	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:19:43	£ / R On 15-Sep-08			Currency Future	1	50,000	0.00	Member	Sell
15:54:20	£ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Member	Sell
16:15:31	£ / R On 12-Dec-08			Currency Future	1	20,000	286.43	Client	Buy
16:34:55	£ / R On 12-Dec-08			Currency Future	1	75,000	0.00	Client	Sell
<b>Total for £ / R Currency Future:</b>					<b>9</b>	<b>945,000</b>	<b>6,450.14</b>		
09:46:34	€ / R On 15-Sep-08			Currency Future	1	1,000	0.00	Client	Sell
10:02:25	€ / R On 12-Dec-08			Currency Future	1	60,000	0.00	Member	Sell
10:05:11	€ / R On 12-Dec-08			Currency Future	1	60,000	694.20	Member	Buy
13:44:37	€ / R On 12-Dec-08			Currency Future	1	2,000	23.15	Client	Buy
14:37:17	€ / R On 16-Mar-09			Currency Future	1	1,000	11.82	Client	Buy
<b>Total for € / R Currency Future:</b>					<b>5</b>	<b>124,000</b>	<b>729.18</b>		
15:27:17	R153 On 06-Nov-08			Bond Future	1	600,000	6,486.39		Buy
15:27:17	R153 On 06-Nov-08			Bond Future	1	600,000	0.00	Member	Sell
<b>Total for R153 Bond Future:</b>					<b>2</b>	<b>1,200,000</b>	<b>6,486.39</b>		
<b>Grand Total for all Instruments:</b>					<b>32</b>	<b>3,022,000</b>	<b>18,501.92</b>		