



Derivatives Matched Trades Report

Report for 28/07/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:09:30	\$ / R On 12-Dec-08			Currency Future	1	10,000	78.33	Client	Buy
09:55:49	\$ / R On 15-Sep-08			Currency Future	1	3,000	0.00	Client	Sell
09:55:49	\$ / R On 15-Sep-08			Currency Future	1	3,000	22.90	Member	Buy
10:20:32	\$ / R On 12-Dec-08			Currency Future	1	10,000	78.33	Client	Buy
12:06:56	\$ / R On 15-Sep-08			Currency Future	1	1,000	0.00	Client	Sell
12:06:56	\$ / R On 15-Sep-08			Currency Future	1	1,000	7.63	Client	Buy
12:19:54	\$ / R On 16-Mar-09			Currency Future	1	50,000	399.50	Client	Buy
12:19:54	\$ / R On 16-Mar-09			Currency Future	1	50,000	399.50	Client	Buy
12:23:26	\$ / R On 12-Dec-08			Currency Future	1	8,000	62.62	Client	Buy
13:00:31	\$ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Client	Sell
13:00:31	\$ / R On 12-Dec-08			Currency Future	1	20,000	156.00	Client	Buy
13:02:26	\$ / R On 15-Sep-08			Currency Future	1	50,000	382.90	Client	Buy
13:02:26	\$ / R On 15-Sep-08			Currency Future	1	50,000	382.90	Client	Buy
13:02:57	\$ / R On 15-Sep-08			Currency Future	1	130,000	995.54	Client	Buy
13:28:23	\$ / R On 15-Sep-08			Currency Future	1	10,000	76.40	Client	Buy
13:28:23	\$ / R On 15-Sep-08			Currency Future	1	10,000	76.40	Client	Buy
13:48:24	\$ / R On 15-Sep-08			Currency Future	1	3,000	22.86	Client	Buy
14:01:37	\$ / R On 12-Dec-08			Currency Future	1	20,000	155.64	Client	Buy
14:29:32	\$ / R On 12-Dec-08			Currency Future	1	10,000	77.80	Client	Buy
14:34:41	\$ / R On 12-Dec-08			Currency Future	1	10,000	77.80	Client	Buy
14:35:43	\$ / R On 12-Dec-08			Currency Future	1	10,000	77.80	Client	Buy
14:37:20	\$ / R On 12-Dec-08			Currency Future	1	20,000	155.60	Client	Buy
14:37:40	\$ / R On 15-Sep-08			Currency Future	1	11,000	83.61	Client	Buy
14:37:46	\$ / R On 15-Sep-08			Currency Future	1	10,000	76.00	Client	Buy
14:37:46	\$ / R On 15-Sep-08			Currency Future	1	10,000	76.00	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
14:37:46	\$ / R On 15-Sep-08			Currency Future	1	7,000	53.20	Client	Buy
14:38:16	\$ / R On 15-Sep-08			Currency Future	1	200,000	1,520.22	Client	Buy
14:38:16	\$ / R On 15-Sep-08			Currency Future	1	200,000	0.00	Member	Sell
14:40:21	\$ / R On 12-Dec-08			Currency Future	1	10,000	77.80	Client	Buy
14:41:13	\$ / R On 12-Dec-08			Currency Future	1	50,000	389.00	Client	Buy
15:08:13	\$ / R On 16-Mar-09			Currency Future	1	50,000	398.90	Client	Buy
15:27:44	\$ / R On 15-Sep-08			Currency Future	1	10,000	0.00	Member	Sell
15:52:33	\$ / R On 15-Sep-08			Currency Future	1	10,000	76.29	Member	Buy
Total for \$ / R Currency Future:					33	1,067,000	6,437.46		
13:05:11	£ / R On 16-Mar-09			Currency Future	1	50,000	782.45	Member	Buy
13:07:39	£ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Member	Sell
13:53:54	£ / R On 12-Dec-08			Currency Future	1	50,000	767.15	Client	Buy
13:56:01	£ / R On 12-Dec-08			Currency Future	1	50,000	767.15	Client	Buy
Total for £ / R Currency Future:					4	200,000	2,316.75		
09:20:45	€ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
12:46:52	€ / R On 15-Sep-08			Currency Future	1	28,000	335.78	Client	Buy
13:40:21	€ / R On 15-Sep-08			Currency Future	1	3,000	35.92	Client	Buy
13:58:45	€ / R On 15-Sep-08			Currency Future	1	30,000	385.50	Client	Buy
14:59:26	€ / R On 15-Sep-08			Currency Future	1	30,000	0.00	Client	Sell
15:01:01	€ / R On 15-Sep-08			Currency Future	1	30,000	385.50	Member	Buy
Total for € / R Currency Future:					6	131,000	1,142.69		
13:10:24	R157 On 07-Aug-08			Bond Future	1	23,900,000	299,693.62	Member	Buy
13:10:24	R157 On 07-Aug-08			Bond Future	1	23,900,000	0.00	Client	Sell
13:10:44	R157 On 07-Aug-08			Bond Future	1	13,300,000	166,775.11	Member	Buy
13:10:44	R157 On 07-Aug-08			Bond Future	1	13,300,000	0.00	Client	Sell
13:11:41	R157 On 07-Aug-08			Bond Future	1	12,000,000	150,473.78	Member	Buy
13:11:41	R157 On 07-Aug-08			Bond Future	1	12,000,000	0.00	Client	Sell
13:12:03	R157 On 07-Aug-08			Bond Future	1	5,800,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
13:12:03	R157 On 07-Aug-08			Bond Future	1	5,800,000	72,729.00	Member	Buy
Total for R157 Bond Future:					8	110,000,000	689,671.51		
Grand Total for all Instruments:					51	111,398,000	699,568.42		