



Derivatives Matched Trades Report

Report for 13/08/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:07:52	\$ / R On 15-Sep-08			Currency Future	1	30,000	0.00	Client	Sell
09:07:52	\$ / R On 15-Sep-08			Currency Future	1	30,000	236.40	Client	Buy
09:15:09	\$ / R On 15-Sep-08			Currency Future	1	60,000	0.00	Client	Sell
09:36:53	\$ / R On 15-Sep-08			Currency Future	1	460,000	3,612.38	Member	Buy
09:39:02	\$ / R On 15-Sep-08			Currency Future	1	460,000	0.00	Client	Sell
10:13:51	\$ / R On 15-Sep-08			Currency Future	1	10,000	0.00	Client	Sell
10:14:11	\$ / R On 15-Sep-08			Currency Future	1	10,000	0.00	Client	Sell
10:22:55	\$ / R On 15-Sep-08			Currency Future	1	10,000	78.58	Client	Buy
10:30:42	\$ / R On 15-Sep-08			Currency Future	1	75,000	0.00	Client	Sell
11:29:43	\$ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Client	Sell
12:06:44	\$ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Client	Sell
12:46:13	\$ / R On 15-Sep-08			Currency Future	1	100,000	0.00	Client	Sell
12:51:42	\$ / R On 15-Sep-08			Currency Future	1	1,688,000	0.00	Client	Sell
12:51:42	\$ / R On 15-Sep-08			Currency Future	1	1,688,000	13,297.22	Member	Buy
13:38:45	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	0.00	Member	Sell
14:18:04	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	0.00	Member	Sell
14:23:20	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	0.00	Member	Sell
14:25:27	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	0.00	Member	Sell
14:28:21	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	7,913.20	Client	Buy
14:28:43	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	7,911.20	Client	Buy
14:30:05	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	7,903.10	Client	Buy
14:30:26	\$ / R On 15-Sep-08			Currency Future	1	100,000	0.00	Client	Sell
14:30:51	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	7,906.70	Member	Buy
14:30:58	\$ / R On 15-Sep-08			Currency Future	1	40,000	0.00	Client	Sell
14:37:22	\$ / R On 12-Dec-08			Currency Future	1	10,000	80.85	Client	Buy

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14:37:22	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
14:39:56	\$ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Client	Sell
14:56:22	\$ / R On 15-Sep-08			Currency Future	1	10,000	0.00	Client	Sell
14:56:22	\$ / R On 15-Sep-08			Currency Future	1	10,000	79.25	Client	Buy
14:56:54	\$ / R On 15-Sep-08			Currency Future	1	25,000	0.00	Client	Sell
15:01:03	\$ / R On 12-Dec-08			Currency Future	1	4,960,000	40,397.71	Client	Buy
15:01:03	\$ / R On 12-Dec-08			Currency Future	1	4,960,000	0.00	Member	Sell
15:01:48	\$ / R On 15-Sep-08			Currency Future	1	500,000	0.00	Member	Sell
15:01:48	\$ / R On 15-Sep-08			Currency Future	1	500,000	3,960.75	Client	Buy
15:09:03	\$ / R On 12-Dec-08			Currency Future	1	70,000	568.01	Member	Buy
15:09:35	\$ / R On 12-Dec-08			Currency Future	1	70,000	0.00	Client	Sell
15:09:38	\$ / R On 12-Dec-08			Currency Future	1	250,000	2,024.38	Member	Buy
15:11:13	\$ / R On 12-Dec-08			Currency Future	1	250,000	0.00	Client	Sell
15:33:53	\$ / R On 15-Sep-08			Currency Future	1	25,000	0.00	Client	Sell
15:39:28	\$ / R On 15-Sep-08			Currency Future	1	10,000	0.00	Client	Sell
15:39:28	\$ / R On 15-Sep-08			Currency Future	1	10,000	79.39	Client	Buy
15:41:50	\$ / R On 15-Sep-08			Currency Future	1	9,000	0.00	Client	Sell
15:41:50	\$ / R On 15-Sep-08			Currency Future	1	1,000	0.00	Client	Sell
15:41:50	\$ / R On 15-Sep-08			Currency Future	1	90,000	0.00	Client	Sell
15:41:50	\$ / R On 15-Sep-08			Currency Future	1	50,000	0.00	Client	Sell
15:41:57	\$ / R On 15-Sep-08			Currency Future	1	10,000	0.00	Client	Sell
15:41:57	\$ / R On 15-Sep-08			Currency Future	1	10,000	79.40	Client	Buy
15:42:16	\$ / R On 15-Sep-08			Currency Future	1	56,000	0.00	Client	Sell
15:43:30	\$ / R On 15-Sep-08			Currency Future	1	70,000	0.00	Client	Sell
15:43:30	\$ / R On 15-Sep-08			Currency Future	1	25,000	0.00	Client	Sell
15:43:30	\$ / R On 15-Sep-08			Currency Future	1	20,000	0.00	Client	Sell
15:52:53	\$ / R On 15-Sep-08			Currency Future	1	30,000	0.00	Client	Sell
15:56:39	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Member	Sell
15:57:29	\$ / R On 12-Dec-08			Currency Future	1	10,000	81.65	Client	Buy
15:59:12	\$ / R On 15-Sep-08			Currency Future	1	2,000	0.00	Client	Sell
16:01:53	\$ / R On 12-Dec-08			Currency Future	1	1,000	8.16	Client	Buy
16:53:41	\$ / R On 15-Sep-08			Currency Future	1	20,000	158.91	Member	Buy
16:58:53	\$ / R On 15-Sep-08			Currency Future	1	20,000	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 \$ / R Currency Future:					58	24,955,000	96,377.22		
11:31:45	£ / R On 16-Mar-09			Currency Future	1	3,000	46.11	Client	Buy
13:20:39	£ / R On 12-Dec-08			Currency Future	1	200,000	0.00	Member	Sell
13:56:27	£ / R On 12-Dec-08			Currency Future	1	200,000	3,165.00	Client	Buy
Total for £ / R Currency Future:					3	403,000	3,211.11		
14:42:28	€ / R On 12-Dec-08			Currency Future	1	3,000,000	0.00	Member	Sell
14:43:35	€ / R On 12-Dec-08			Currency Future	1	3,000,000	36,049.50	Client	Buy
Total for € / R Currency Future:					2	6,000,000	36,049.50		
14:44:47	R157 On 05-Feb-09	8.75	Call	Option on Bond Future	1	10,000,000	0.00	Client	Sell
14:44:47	R157 On 05-Feb-09	8.75	Call	Option on Bond Future	1	10,000,000	0.00	Client	Buy
14:45:53	R157 On 06-Nov-08			Bond Future	1	10,000,000	0.00	Member	Sell
14:45:53	R157 On 06-Nov-08			Bond Future	1	10,000,000	123,847.95	Client	Buy
14:46:23	R157 On 05-Feb-09	8.75	Call	Option on Bond Future	1	10,000,000	0.00	Client	Buy
14:46:23	R157 On 05-Feb-09	8.75	Call	Option on Bond Future	1	10,000,000	0.00	Client	Sell
14:48:23	R157 On 05-Feb-09	8.75	Call	Option on Bond Future	1	10,000,000	0.00	Client	Buy
14:48:23	R157 On 05-Feb-09	8.75	Call	Option on Bond Future	1	10,000,000	0.00	Client	Sell
Total for R157 Bond Future:					8	80,000,000	123,847.95		
13:30:41	ZAAD On 12-Dec-08			Currency Future	1	100,000	0.00	Member	Sell
15:43:38	ZAAD On 12-Dec-08			Currency Future	1	100,000	692.72	Client	Buy
16:03:13	ZAAD On 12-Dec-08			Currency Future	1	50,000	348.25	Client	Buy
16:03:23	ZAAD On 12-Dec-08			Currency Future	1	50,000	348.25	Client	Buy
16:03:27	ZAAD On 12-Dec-08			Currency Future	1	40,000	278.60	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
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Total for ZAAD Currency Future:					5	340,000	1,667.82		
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Grand Total for all Instruments:					76	111,698,000	261,153.60		
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