



Derivatives Matched Trades Report

Report for 19/08/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:28:15	\$ / R On 15-Sep-08			Currency Future	1	200,000	0.00	Member	Sell
08:28:15	\$ / R On 15-Sep-08			Currency Future	1	200,000	1,556.32	Client	Buy
08:45:06	\$ / R On 15-Sep-08			Currency Future	1	10,000	78.50	Member	Buy
08:45:06	\$ / R On 15-Sep-08			Currency Future	1	10,000	0.00	Client	Sell
08:55:44	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	7,756.80	Member	Buy
08:56:01	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	7,755.30	Member	Buy
08:58:14	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	0.00	Client	Sell
09:05:24	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	0.00	Client	Sell
09:07:08	\$ / R On 16-Mar-09			Currency Future	1	640,000	5,239.04	Client	Buy
09:07:24	\$ / R On 16-Mar-09			Currency Future	1	54,000	442.04	Client	Buy
09:10:15	\$ / R On 15-Sep-08			Currency Future	1	10,000	78.30	Member	Buy
09:10:25	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	8,186.00	Client	Buy
09:11:34	\$ / R On 15-Sep-08			Currency Future	1	300,000	0.00	Client	Sell
09:11:34	\$ / R On 15-Sep-08			Currency Future	1	300,000	2,338.74	Member	Buy
09:25:58	\$ / R On 15-Sep-08			Currency Future	1	3,000	0.00	Client	Sell
09:36:59	\$ / R On 15-Sep-08			Currency Future	1	5,000	39.22	Client	Buy
09:43:03	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	0.00	Member	Sell
09:43:08	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	0.00	Member	Sell
09:45:48	\$ / R On 15-Sep-08			Currency Future	1	3,000	23.52	Client	Buy
09:45:48	\$ / R On 15-Sep-08			Currency Future	1	3,000	0.00	Member	Sell
09:46:08	\$ / R On 15-Sep-08			Currency Future	1	1,000	7.84	Client	Buy
09:46:08	\$ / R On 15-Sep-08			Currency Future	1	1,000	0.00	Client	Sell
09:46:39	\$ / R On 15-Sep-08			Currency Future	1	13,000	0.00	Member	Sell
09:46:39	\$ / R On 15-Sep-08			Currency Future	1	13,000	13.00	Member	Buy
09:49:00	\$ / R On 12-Dec-08			Currency Future	1	10,000,000	80,170.00	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:49:05	\$ / R On 12-Dec-08			Currency Future	1	10,000,000	0.00	Member	Sell
09:52:32	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	8,018.50	Client	Buy
09:52:33	\$ / R On 15-Sep-08			Currency Future	1	500,000	0.00	Client	Sell
09:52:33	\$ / R On 15-Sep-08			Currency Future	1	500,000	3,930.45	Member	Buy
09:52:41	\$ / R On 12-Dec-08			Currency Future	1	15,000,000	0.00	Member	Sell
09:53:00	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	8,018.50	Client	Buy
09:56:17	\$ / R On 12-Dec-08			Currency Future	1	15,000,000	120,315.00	Client	Buy
10:01:55	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	7,815.90	Member	Buy
10:02:07	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	7,815.90	Member	Buy
10:02:49	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	0.00	Member	Sell
10:02:58	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	0.00	Member	Sell
10:03:10	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	0.00	Member	Sell
10:03:19	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	0.00	Member	Sell
10:05:58	\$ / R On 16-Mar-09			Currency Future	1	10,000	82.08	Client	Buy
10:08:17	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	0.00	Client	Sell
10:08:56	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	0.00	Client	Sell
10:09:53	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	7,840.70	Client	Buy
10:10:17	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	7,840.70	Client	Buy
10:10:40	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	7,840.70	Client	Buy
10:10:59	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	7,841.70	Client	Buy
10:15:50	\$ / R On 15-Sep-08			Currency Future	1	500,000	0.00	Member	Sell
10:15:50	\$ / R On 15-Sep-08			Currency Future	1	500,000	3,916.15	Client	Buy
10:23:15	\$ / R On 15-Sep-08			Currency Future	1	1,000	7.84	Client	Buy
10:54:40	\$ / R On 12-Dec-08			Currency Future	1	15,000,000	0.00	Member	Sell
10:56:49	\$ / R On 12-Dec-08			Currency Future	1	15,000,000	120,502.50	Client	Buy
11:00:40	\$ / R On 16-Mar-09			Currency Future	1	50,000	409.80	Client	Buy
11:40:27	\$ / R On 15-Sep-08			Currency Future	1	1,000	7.83	Client	Buy
11:40:46	\$ / R On 15-Sep-08			Currency Future	1	6,000	0.00	Member	Sell
11:40:46	\$ / R On 15-Sep-08			Currency Future	1	10,000	0.00	Member	Sell
11:40:46	\$ / R On 15-Sep-08			Currency Future	1	6,000	46.92	Client	Buy
11:49:50	\$ / R On 15-Sep-08			Currency Future	1	3,000	0.00	Member	Sell
12:23:07	\$ / R On 15-Sep-08			Currency Future	1	14,000	109.26	Client	Buy
12:30:36	\$ / R On 15-Sep-08			Currency Future	1	1,000	0.00	Client	Sell
12:36:38	\$ / R On 16-Mar-09			Currency Future	1	25,000	203.75	Client	Buy
13:10:07	\$ / R On 12-Dec-08			Currency Future	1	100,000	0.00	Client	Sell
13:15:07	\$ / R On 15-Sep-08			Currency Future	1	19,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
13:26:43	\$ / R On 15-Sep-08			Currency Future	1	1,000	7.84	Member	Buy
13:26:43	\$ / R On 15-Sep-08			Currency Future	1	1,000	0.00	Member	Sell
13:35:36	\$ / R On 15-Sep-08			Currency Future	1	19,000	148.32	Member	Buy
13:42:49	\$ / R On 15-Sep-08			Currency Future	1	1,000	7.84	Member	Buy
13:42:49	\$ / R On 15-Sep-08			Currency Future	1	1,000	0.00	Member	Sell
14:19:31	\$ / R On 12-Dec-08			Currency Future	1	10,000,000	80,138.00	Client	Buy
14:19:31	\$ / R On 12-Dec-08			Currency Future	1	10,000,000	0.00	Member	Sell
14:21:05	\$ / R On 15-Sep-08			Currency Future	1	20,000	0.00	Client	Sell
14:34:17	\$ / R On 15-Sep-08			Currency Future	1	5,000	0.00	Member	Sell
14:34:17	\$ / R On 15-Sep-08			Currency Future	1	30,000	0.00	Client	Sell
14:34:17	\$ / R On 15-Sep-08			Currency Future	1	5,000	0.00	Member	Sell
14:34:59	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
14:51:09	\$ / R On 15-Sep-08			Currency Future	1	5,000	0.00	Member	Sell
15:11:05	\$ / R On 12-Dec-08			Currency Future	1	10,000,000	80,138.00	Client	Buy
15:11:05	\$ / R On 12-Dec-08			Currency Future	1	10,000,000	0.00	Client	Sell
15:16:46	\$ / R On 15-Sep-08			Currency Future	1	40,000	315.40	Member	Buy
15:18:38	\$ / R On 15-Sep-08			Currency Future	1	40,000	0.00	Member	Sell
15:27:37	\$ / R On 15-Sep-08			Currency Future	1	1,000	7.89	Client	Buy
15:27:37	\$ / R On 15-Sep-08			Currency Future	1	1,000	0.00	Member	Sell
15:45:07	\$ / R On 15-Sep-08			Currency Future	1	375,000	0.00	Client	Sell
15:45:07	\$ / R On 15-Sep-08			Currency Future	1	375,000	2,949.45	Member	Buy
15:56:30	\$ / R On 15-Sep-08			Currency Future	1	72,000	0.00	Client	Sell
15:57:06	\$ / R On 15-Sep-08			Currency Future	1	4,000	0.00	Member	Sell
16:10:23	\$ / R On 15-Sep-08			Currency Future	1	30,000	0.00	Client	Sell
Total for \$ / R Currency Future:					85	146,048,000	589,961.55		
09:32:39	£ / R On 12-Dec-08			Currency Future	1	400,000	0.00	Member	Sell
10:01:21	£ / R On 12-Dec-08			Currency Future	1	400,000	5,894.44	Client	Buy
10:05:32	£ / R On 15-Sep-08			Currency Future	1	10,000	145.44	Client	Buy
12:56:50	£ / R On 15-Sep-08			Currency Future	1	1,000	0.00	Client	Sell
12:57:23	£ / R On 15-Sep-08			Currency Future	1	1,000	0.00	Client	Sell
16:11:21	£ / R On 15-Sep-08			Currency Future	1	1,000	14.68	Client	Buy
16:11:21	£ / R On 15-Sep-08			Currency Future	1	1,000	0.00	Client	Sell
16:11:24	£ / R On 15-Sep-08			Currency Future	1	375,000	5,482.20	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:16:35	£ / R On 15-Sep-08			Currency Future	1	375,000	0.00	Client	Sell
Total for £ / R Currency Future:					9	1,564,000	11,536.76		
11:19:08	€ / R On 15-Sep-08			Currency Future	1	2,000	23.00	Client	Buy
11:52:05	€ / R On 15-Sep-08			Currency Future	1	10,000	114.35	Client	Buy
12:38:49	€ / R On 15-Sep-08			Currency Future	1	1,000	11.41	Client	Buy
12:38:49	€ / R On 15-Sep-08			Currency Future	1	1,000	0.00	Client	Sell
16:10:46	€ / R On 15-Sep-08			Currency Future	1	1,000	11.62	Client	Buy
16:11:08	€ / R On 15-Sep-08			Currency Future	1	750,000	8,654.10	Member	Buy
16:16:17	€ / R On 15-Sep-08			Currency Future	1	750,000	0.00	Client	Sell
Total for € / R Currency Future:					7	1,515,000	8,814.48		
15:04:24	R157 On 05-Feb-09			Bond Future	1	1,000,000	12,796.16	Member	Buy
15:04:24	R157 On 05-Feb-09			Bond Future	1	1,000,000	0.00	Client	Sell
15:05:20	R157 On 05-Feb-09			Bond Future	1	100,000	0.00	Client	Sell
15:05:20	R157 On 05-Feb-09			Bond Future	1	100,000	1,279.62	Member	Buy
16:33:33	R157 On 06-Nov-08			Bond Future	1	1,000,000	0.00	Client	Sell
16:33:33	R157 On 06-Nov-08			Bond Future	1	1,000,000	12,547.49	Member	Buy
Total for R157 Bond Future:					6	4,200,000	26,623.27		
09:01:44	ZAAD On 16-Mar-09			Currency Future	1	50,000	347.23	Client	Buy
09:29:54	ZAAD On 12-Dec-08			Currency Future	1	50,000	342.68	Client	Buy
09:31:01	ZAAD On 12-Dec-08			Currency Future	1	50,000	342.85	Client	Buy
Total for ZAAD Currency Future:					3	150,000	1,032.75		
Grand Total for all Instruments:					110	153,477,000	637,968.81		