



Derivatives Matched Trades Report

Report for 27/08/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:47:44	\$ / R On 16-Mar-09			Currency Future	1	200,000	0.00	Member	Sell
09:48:33	\$ / R On 16-Mar-09			Currency Future	1	200,000	1,637.60	Client	Buy
10:08:24	\$ / R On 15-Sep-08			Currency Future	1	3,000	23.48	Client	Buy
11:34:25	\$ / R On 12-Dec-08			Currency Future	1	100,000	0.00	Client	Sell
13:12:26	\$ / R On 12-Dec-08			Currency Future	1	100,000	801.35	Client	Buy
14:13:39	\$ / R On 16-Mar-09			Currency Future	1	5,000	40.85	Client	Buy
14:21:52	\$ / R On 12-Dec-08			Currency Future	1	100,000	799.00	Client	Buy
16:01:33	\$ / R On 16-Mar-09			Currency Future	1	5,000	40.80	Client	Buy
16:45:21	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	7,805.50	Member	Buy
16:45:21	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	0.00	Client	Sell
16:56:50	\$ / R On 15-Sep-08			Currency Future	1	10,000	78.14	Client	Buy
Total for \$ / R Currency Future:					11	2,723,000	11,226.72		
09:12:02	£ / R On 15-Sep-08			Currency Future	1	1,000	0.00	Client	Sell
09:12:42	£ / R On 15-Sep-08			Currency Future	1	1,000	14.46	Client	Buy
16:04:11	£ / R On 15-Sep-08			Currency Future	1	4,000	0.00	Client	Sell
Total for £ / R Currency Future:					3	6,000	14.46		
09:46:52	€ / R On 15-Sep-08			Currency Future	1	150,000	1,723.13	Member	Buy
09:47:38	€ / R On 15-Sep-08			Currency Future	1	150,000	0.00	Client	Sell
11:18:02	€ / R On 16-Mar-09			Currency Future	1	2,000	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	302,000	1,723.13		
09:49:57	R157 On 06-Nov-08			Bond Future	1	5,000,000	0.00	Member	Sell
09:49:57	R157 On 06-Nov-08			Bond Future	1	5,000,000	61,821.51	Client	Buy
14:35:27	R157 On 06-Nov-08			Bond Future	1	5,000,000	0.00	Member	Sell
14:35:27	R157 On 06-Nov-08			Bond Future	1	5,000,000	62,298.76	Client	Buy
Total for R157 Bond Future:					4	20,000,000	124,120.27		
Grand Total for all Instruments:					21	23,031,000	137,084.57		