



Derivatives Matched Trades Report

Report for 28/08/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:06:14	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
09:22:46	\$ / R On 12-Dec-08			Currency Future	1	100,000	794.50	Client	Buy
10:16:10	\$ / R On 12-Dec-08			Currency Future	1	10,000	79.35	Client	Buy
10:27:39	\$ / R On 12-Dec-08			Currency Future	1	90,000	714.15	Client	Buy
10:28:32	\$ / R On 12-Dec-08			Currency Future	1	10,000	79.14	Client	Buy
10:45:30	\$ / R On 16-Mar-09			Currency Future	1	5,000	40.50	Client	Buy
11:05:50	\$ / R On 15-Sep-08			Currency Future	1	3,000	23.25	Member	Buy
11:22:51	\$ / R On 12-Dec-08			Currency Future	1	50,000	396.25	Client	Buy
13:44:54	\$ / R On 12-Dec-08			Currency Future	1	50,000	396.25	Client	Buy
14:39:47	\$ / R On 16-Mar-09			Currency Future	1	5,000	40.45	Client	Buy
14:42:41	\$ / R On 16-Mar-09			Currency Future	1	5,000	40.40	Client	Buy
15:36:27	\$ / R On 16-Mar-09			Currency Future	1	25,000	201.99	Client	Buy
16:09:30	\$ / R On 15-Sep-08			Currency Future	1	20,000	0.00	Client	Sell
16:21:43	\$ / R On 15-Sep-08			Currency Future	1	20,000	0.00	Client	Sell
16:38:37	\$ / R On 12-Dec-08			Currency Future	1	150,000	1,189.13	Client	Buy
Total for \$ / R Currency Future:					15	553,000	3,995.36		
09:00:55	£ / R On 16-Mar-09			Currency Future	1	3,000	44.18	Client	Buy
09:35:56	£ / R On 15-Sep-08			Currency Future	1	9,000	0.00	Client	Sell
09:50:55	£ / R On 12-Dec-08			Currency Future	1	50,000	0.00	Member	Sell
10:01:32	£ / R On 12-Dec-08			Currency Future	1	50,000	724.95	Client	Buy
14:39:01	£ / R On 12-Dec-08			Currency Future	1	10,000	144.30	Client	Buy
14:39:57	£ / R On 15-Sep-08			Currency Future	1	10,000	141.80	Client	Buy

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14:40:01	£ / R On 16-Mar-09			Currency Future	1	3,000	43.93	Client	Buy
14:44:19	£ / R On 12-Dec-08			Currency Future	1	20,000	288.00	Client	Buy
16:08:40	£ / R On 12-Dec-08			Currency Future	1	5,000	72.05	Client	Buy
16:29:52	£ / R On 16-Mar-09			Currency Future	1	1,000	14.64	Client	Buy
Total for £ / R Currency Future:					10	161,000	1,473.85		
15:07:05	R153 On 06-Nov-08	9.00	Call	Option on Bond Future	1	70,000,000	0.00	Client	Sell
15:07:05	R153 On 06-Nov-08	9.00	Call	Option on Bond Future	1	70,000,000	0.00	Member	Buy
Total for R153 Bond Future:					2	140,000,000	0.00		
15:22:43	R157 On 06-Nov-08			Bond Future	1	10,800,000	134,633.59	Client	Buy
15:22:43	R157 On 06-Nov-08			Bond Future	1	10,800,000	0.00	Member	Sell
15:23:08	R157 On 06-Nov-08			Bond Future	1	1,000,000	0.00	Member	Sell
15:23:08	R157 On 06-Nov-08			Bond Future	1	1,000,000	12,466.07	Client	Buy
Total for R157 Bond Future:					4	23,600,000	147,099.66		
Grand Total for all Instruments:					31	164,314,000	152,568.86		