



# Derivatives Matched Trades Report

Report for 21/05/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:12:10	\$ / R On 13-Jun-08			Currency Future	1	50,000	0.00	Member	Sell
09:34:02	\$ / R On 13-Jun-08			Currency Future	1	100,000	0.00	Client	Sell
09:44:18	\$ / R On 15-Sep-08			Currency Future	1	10,000	79.00	Client	Buy
09:44:18	\$ / R On 15-Sep-08			Currency Future	1	10,000	0.00	Client	Sell
09:54:09	\$ / R On 13-Jun-08			Currency Future	1	2,000	0.00	Client	Sell
09:54:09	\$ / R On 13-Jun-08			Currency Future	1	2,000	15.42	Client	Buy
09:58:23	\$ / R On 13-Jun-08			Currency Future	1	50,000	386.90	Client	Buy
11:05:06	\$ / R On 15-Sep-08			Currency Future	1	30,000	0.00	Client	Sell
11:05:06	\$ / R On 15-Sep-08			Currency Future	1	30,000	237.00	Client	Buy
11:14:52	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
11:20:54	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
11:24:43	\$ / R On 13-Jun-08			Currency Future	1	300,000	0.00	Client	Sell
11:24:43	\$ / R On 13-Jun-08			Currency Future	1	300,000	2,304.90	Member	Buy
11:51:17	\$ / R On 13-Jun-08			Currency Future	1	300,000	0.00	Client	Sell
13:17:04	\$ / R On 15-Sep-08			Currency Future	1	1,257,000	0.00	Client	Sell
13:37:03	\$ / R On 13-Jun-08			Currency Future	1	5,000	0.00	Client	Sell
13:37:03	\$ / R On 13-Jun-08			Currency Future	1	7,000	0.00	Client	Sell
14:11:46	\$ / R On 13-Jun-08			Currency Future	1	50,000	0.00	Member	Sell
14:58:38	\$ / R On 13-Jun-08			Currency Future	1	50,000	386.39	Client	Buy
16:24:09	\$ / R On 13-Jun-08			Currency Future	1	2,000,000	15,400.00	Client	Buy
16:24:09	\$ / R On 13-Jun-08			Currency Future	1	2,000,000	0.00	Member	Sell
<b>Total for \$ / R Currency Future:</b>					<b>21</b>	<b>6,555,000</b>	<b>18,809.60</b>		

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
12:03:11	£ / R On 13-Jun-08			Currency Future	1	50,000	755.13	Member	Buy
12:07:58	£ / R On 13-Jun-08			Currency Future	1	50,000	0.00	Member	Sell
<b>Total for £ / R Currency Future:</b>					<b>2</b>	<b>100,000</b>	<b>755.13</b>		
09:44:33	€ / R On 13-Jun-08			Currency Future	1	2,000	24.23	Client	Buy
11:02:54	€ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Member	Sell
11:20:36	€ / R On 13-Jun-08			Currency Future	1	10,000	73.95	Client	Buy
11:24:19	€ / R On 13-Jun-08			Currency Future	1	2,000	0.00	Client	Sell
11:24:19	€ / R On 13-Jun-08			Currency Future	1	2,000	14.79	Client	Buy
12:02:38	€ / R On 13-Jun-08			Currency Future	1	100,000	1,208.70	Member	Buy
12:07:40	€ / R On 13-Jun-08			Currency Future	1	100,000	0.00	Member	Sell
13:13:52	€ / R On 13-Jun-08			Currency Future	1	1,000	0.00	Client	Sell
<b>Total for € / R Currency Future:</b>					<b>8</b>	<b>227,000</b>	<b>1,321.67</b>		
15:27:43	R153 On 07-Aug-08			Bond Future	1	65,000,000	717,796.30	Client	Buy
15:27:43	R153 On 07-Aug-08			Bond Future	1	65,000,000	0.00	Member	Sell
<b>Total for R153 Bond Future:</b>					<b>2</b>	<b>130,000,000</b>	<b>717,796.30</b>		
<b>Grand Total for all Instruments:</b>					<b>33</b>	<b>136,882,000</b>	<b>738,682.69</b>		