



Derivatives Matched Trades Report

Report for 28/05/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:20:15	\$ / R On 13-Jun-08			Currency Future	1	25,000	0.00	Member	Sell
09:22:16	\$ / R On 13-Jun-08			Currency Future	1	25,000	194.78	Client	Buy
10:02:32	\$ / R On 12-Dec-08			Currency Future	1	2,000	16.39	Client	Buy
10:06:27	\$ / R On 13-Jun-08			Currency Future	1	3,000	23.40	Client	Buy
10:06:27	\$ / R On 13-Jun-08			Currency Future	1	3,000	0.00	Client	Sell
10:20:14	\$ / R On 12-Dec-08			Currency Future	1	38,000	310.84	Client	Buy
11:55:13	\$ / R On 13-Jun-08			Currency Future	1	55,000	427.98	Client	Buy
11:56:14	\$ / R On 13-Jun-08			Currency Future	1	46,000	357.88	Client	Buy
13:32:31	\$ / R On 15-Sep-08			Currency Future	1	15,000	119.25	Client	Buy
15:35:50	\$ / R On 13-Jun-08			Currency Future	1	1,000,000	7,725.70	Member	Buy
15:35:50	\$ / R On 13-Jun-08			Currency Future	1	1,000,000	0.00	Client	Sell
15:55:52	\$ / R On 13-Jun-08			Currency Future	1	10,000	77.52	Member	Buy
15:57:23	\$ / R On 13-Jun-08			Currency Future	1	10,000	77.47	Member	Buy
16:35:49	\$ / R On 13-Jun-08			Currency Future	1	10,000	77.30	Client	Buy
Total for \$ / R Currency Future:					14	2,242,000	9,408.50		
09:46:23	£ / R On 15-Sep-08			Currency Future	1	5,000	0.00	Client	Sell
10:02:40	£ / R On 12-Dec-08			Currency Future	1	1,000	16.01	Client	Buy
10:19:27	£ / R On 12-Dec-08			Currency Future	1	19,000	303.43	Client	Buy
Total for £ / R Currency Future:					3	25,000	319.44		
09:42:31	€ / R On 15-Sep-08			Currency Future	1	20,000	0.00	Member	Sell

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10:02:37	€ / R On 12-Dec-08			Currency Future	1	2,000	25.59	Client	Buy
10:11:27	€ / R On 12-Dec-08			Currency Future	1	24,000	306.24	Client	Buy
13:26:48	€ / R On 13-Jun-08			Currency Future	1	1,000	12.15	Client	Buy
13:29:39	€ / R On 15-Sep-08			Currency Future	1	5,000	61.95	Client	Buy
14:31:26	€ / R On 15-Sep-08			Currency Future	1	3,000	36.90	Client	Buy
16:45:50	€ / R On 15-Sep-08			Currency Future	1	20,000	250.12	Client	Buy
Total for € / R Currency Future:					7	75,000	692.95		
14:26:33	R157 On 06-Nov-08			Bond Future	1	50,000,000	588,985.30	Member	Buy
14:26:33	R157 On 06-Nov-08			Bond Future	1	50,000,000	0.00	Client	Sell
14:28:38	R157 On 06-Nov-08			Bond Future	1	50,000,000	588,985.30	Client	Buy
14:28:38	R157 On 06-Nov-08			Bond Future	1	50,000,000	0.00	Member	Sell
14:30:45	R157 On 06-Nov-08	10.25	Put	Option on Bond Future	1	50,000,000	0.00	Client	Sell
14:30:45	R157 On 06-Nov-08	10.25	Put	Option on Bond Future	1	50,000,000	0.00	Member	Buy
14:31:20	R157 On 06-Nov-08	9.50	Call	Option on Bond Future	1	50,000,000	0.00	Client	Buy
14:31:20	R157 On 06-Nov-08	9.50	Call	Option on Bond Future	1	50,000,000	0.00	Member	Sell
14:31:49	R157 On 06-Nov-08	8.75	Call	Option on Bond Future	1	50,000,000	0.00	Member	Buy
14:31:49	R157 On 06-Nov-08	8.75	Call	Option on Bond Future	1	50,000,000	0.00	Client	Sell
14:32:32	R157 On 06-Nov-08	10.25	Put	Option on Bond Future	1	20,000,000	0.00	Client	Sell
14:32:32	R157 On 06-Nov-08	10.25	Put	Option on Bond Future	1	20,000,000	0.00	Member	Buy
14:33:09	R157 On 06-Nov-08	9.50	Call	Option on Bond Future	1	20,000,000	0.00	Member	Sell
14:33:09	R157 On 06-Nov-08	9.50	Call	Option on Bond Future	1	20,000,000	0.00	Client	Buy
14:33:54	R157 On 06-Nov-08	8.75	Call	Option on Bond Future	1	20,000,000	0.00	Client	Sell
14:33:54	R157 On 06-Nov-08	8.75	Call	Option on Bond Future	1	20,000,000	0.00	Member	Buy
14:41:00	R157 On 06-Nov-08	10.25	Put	Option on Bond Future	1	20,000,000	0.00	Client	Buy
14:41:00	R157 On 06-Nov-08	10.25	Put	Option on Bond Future	1	20,000,000	0.00	Client	Sell
14:41:48	R157 On 06-Nov-08	9.50	Call	Option on Bond Future	1	20,000,000	0.00	Client	Buy
14:41:48	R157 On 06-Nov-08	9.50	Call	Option on Bond Future	1	20,000,000	0.00	Client	Sell
15:01:20	R157 On 07-Aug-08			Bond Future	1	1,200,000	0.00	Member	Sell
15:01:20	R157 On 07-Aug-08			Bond Future	1	1,200,000	14,949.74		Buy
16:38:51	R157 On 07-Aug-08			Bond Future	1	16,600,000	206,588.66	Member	Buy
16:38:51	R157 On 07-Aug-08			Bond Future	1	16,600,000	0.00	Client	Sell
16:39:52	R157 On 07-Aug-08			Bond Future	1	900,000	0.00	Client	Sell
16:39:52	R157 On 07-Aug-08			Bond Future	1	900,000	11,200.59	Member	Buy

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16:40:42	R157 On 07-Aug-08			Bond Future	1	900,000	11,200.59	Member	Buy
16:40:42	R157 On 07-Aug-08			Bond Future	1	900,000	0.00	Client	Sell
Total for R157 Bond Future:					28	739,200,000	1,421,910.18		
15:42:43	R186 On 06-Nov-08			Bond Future	1	250,000,000	2,832,471.50	Member	Buy
16:19:59	R186 On 06-Nov-08			Bond Future	1	250,000,000	0.00		Sell
16:19:59	R186 On 06-Nov-08			Bond Future	1	250,000,000	2,831,319.75	Client	Buy
17:30:32	R186 On 06-Nov-08			Bond Future	1	250,000,000	0.00	Client	Sell
Total for R186 Bond Future:					4	1,000,000,000	5,663,791.25		
15:41:23	R201 On 06-Nov-08			Bond Future	1	100,000,000	995,843.00	Member	Buy
16:19:33	R201 On 06-Nov-08			Bond Future	1	100,000,000	0.00		Sell
16:19:33	R201 On 06-Nov-08			Bond Future	1	100,000,000	994,380.60	Client	Buy
17:31:45	R201 On 06-Nov-08			Bond Future	1	100,000,000	0.00	Client	Sell
Total for R201 Bond Future:					4	400,000,000	1,990,223.60		
15:01:47	R209 On 07-Aug-08			Bond Future	1	2,600,000	18,706.49		Buy
15:01:47	R209 On 07-Aug-08			Bond Future	1	2,600,000	0.00	Member	Sell
Total for R209 Bond Future:					2	5,200,000	18,706.49		
Grand Total for all Instruments:					62	2,146,742,000	9,105,052.40		