



# Derivatives Matched Trades Report

Report for 17/06/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:59:54	\$ / R On 12-Dec-08			Currency Future	1	14,000	118.09	Client	Buy
09:25:49	\$ / R On 12-Dec-08			Currency Future	1	630,000	0.00	Client	Sell
09:29:23	\$ / R On 15-Sep-08			Currency Future	1	5,000	41.12	Client	Buy
10:00:14	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	8,194.80	Member	Buy
10:00:21	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	8,187.30	Member	Buy
10:00:33	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	8,188.80	Member	Buy
10:00:45	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	8,190.30	Member	Buy
10:01:09	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	8,187.30	Member	Buy
10:01:21	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	8,187.80	Member	Buy
10:01:31	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	8,188.80	Member	Buy
10:01:44	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	8,187.80	Member	Buy
10:02:18	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	8,188.80	Member	Buy
10:02:26	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	8,187.30	Member	Buy
10:04:46	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	0.00	Client	Sell
10:05:40	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	0.00	Client	Sell
10:06:15	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	0.00	Client	Sell
10:06:45	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	0.00	Client	Sell
10:07:08	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	0.00	Client	Sell
10:07:32	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	0.00	Client	Sell
10:08:04	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	0.00	Client	Sell
10:08:27	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	0.00	Client	Sell
10:09:02	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	0.00	Client	Sell
10:09:19	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	0.00	Client	Sell
10:10:28	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	8,185.50	Member	Buy
10:10:42	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	8,185.80	Member	Buy

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10:10:50	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	8,185.80	Member	Buy
10:11:09	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	8,185.80	Member	Buy
10:11:49	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	8,185.80	Member	Buy
10:14:52	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	0.00	Client	Sell
10:15:23	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	0.00	Client	Sell
10:15:53	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	0.00	Client	Sell
10:16:13	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	0.00	Client	Sell
10:16:33	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	0.00	Client	Sell
10:28:18	\$ / R On 12-Dec-08			Currency Future	1	10,000	84.10	Client	Buy
10:40:00	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
10:59:08	\$ / R On 12-Dec-08			Currency Future	1	250,000	2,102.50	Member	Buy
11:15:24	\$ / R On 15-Sep-08			Currency Future	1	9,000	74.07	Client	Buy
12:19:34	\$ / R On 12-Dec-08			Currency Future	1	250,000	2,100.00	Member	Buy
12:19:46	\$ / R On 15-Sep-08			Currency Future	1	2,000	16.42	Client	Buy
12:42:45	\$ / R On 15-Sep-08			Currency Future	1	750,000	6,159.30	Client	Buy
12:42:45	\$ / R On 15-Sep-08			Currency Future	1	750,000	0.00	Member	Sell
12:46:46	\$ / R On 12-Dec-08			Currency Future	1	50,000	420.10	Client	Buy
12:49:55	\$ / R On 12-Dec-08			Currency Future	1	50,000	420.08	Client	Buy
12:50:04	\$ / R On 12-Dec-08			Currency Future	1	250,000	2,100.38	Client	Buy
13:35:09	\$ / R On 15-Sep-08			Currency Future	1	10,000	0.00	Client	Sell
13:35:09	\$ / R On 15-Sep-08			Currency Future	1	10,000	82.00	Client	Buy
13:40:32	\$ / R On 15-Sep-08			Currency Future	1	1,000	8.33	Member	Buy
13:40:32	\$ / R On 15-Sep-08			Currency Future	1	1,000	0.00	Client	Sell
13:42:07	\$ / R On 15-Sep-08			Currency Future	1	250,000	0.00	Client	Sell
13:42:07	\$ / R On 15-Sep-08			Currency Future	1	250,000	2,075.38	Member	Buy
13:42:34	\$ / R On 15-Sep-08			Currency Future	1	194,000	0.00	Client	Sell
13:42:34	\$ / R On 15-Sep-08			Currency Future	1	194,000	1,611.36	Member	Buy
13:42:49	\$ / R On 15-Sep-08			Currency Future	1	250,000	2,078.75	Member	Buy
13:42:49	\$ / R On 15-Sep-08			Currency Future	1	250,000	0.00	Client	Sell
14:18:35	\$ / R On 15-Sep-08			Currency Future	1	6,250,000	51,333.75	Client	Buy
14:18:35	\$ / R On 15-Sep-08			Currency Future	1	6,250,000	0.00	Member	Sell
14:24:12	\$ / R On 15-Sep-08			Currency Future	1	6,250,000	0.00	Member	Sell
14:24:12	\$ / R On 15-Sep-08			Currency Future	1	6,250,000	51,396.25	Client	Buy
14:26:31	\$ / R On 15-Sep-08			Currency Future	1	2,000	16.42	Client	Buy
14:26:59	\$ / R On 15-Sep-08			Currency Future	1	10,000	82.00	Client	Buy
14:31:25	\$ / R On 15-Sep-08			Currency Future	1	6,250,000	51,333.75	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
14:32:33	\$ / R On 15-Sep-08			Currency Future	1	6,250,000	0.00	Client	Sell
16:27:35	\$ / R On 15-Sep-08			Currency Future	1	25,000	206.14	Client	Buy
16:30:48	\$ / R On 15-Sep-08			Currency Future	1	1,000	8.25	Client	Buy
16:41:54	\$ / R On 12-Dec-08			Currency Future	1	60,000	0.00	Member	Sell
16:46:49	\$ / R On 12-Dec-08			Currency Future	1	60,000	505.98	Client	Buy
<b>Total for \$ / R Currency Future:</b>					<b>66</b>	<b>72,098,000</b>	<b>297,192.20</b>		
11:59:32	£ / R On 15-Sep-08			Currency Future	1	5,000	0.00	Client	Sell
12:21:10	£ / R On 15-Sep-08			Currency Future	1	2,000	0.00	Client	Sell
12:21:10	£ / R On 15-Sep-08			Currency Future	1	2,000	31.70	Client	Buy
12:21:10	£ / R On 15-Sep-08			Currency Future	1	2,000	31.70	Client	Buy
12:21:10	£ / R On 15-Sep-08			Currency Future	1	2,000	0.00	Client	Sell
12:21:17	£ / R On 15-Sep-08			Currency Future	1	2,000	31.70	Client	Buy
12:21:17	£ / R On 15-Sep-08			Currency Future	1	2,000	0.00	Client	Sell
12:21:25	£ / R On 15-Sep-08			Currency Future	1	49,000	0.00	Client	Sell
12:24:11	£ / R On 15-Sep-08			Currency Future	1	55,000	871.75	Client	Buy
12:24:11	£ / R On 15-Sep-08			Currency Future	1	55,000	0.00	Client	Sell
12:48:16	£ / R On 15-Sep-08			Currency Future	1	750,000	0.00	Member	Sell
14:33:14	£ / R On 15-Sep-08			Currency Future	1	6,000	0.00	Client	Sell
14:54:21	£ / R On 15-Sep-08			Currency Future	1	2,000	31.77	Client	Buy
16:42:27	£ / R On 15-Sep-08			Currency Future	1	750,000	11,938.13	Client	Buy
<b>Total for £ / R Currency Future:</b>					<b>14</b>	<b>1,684,000</b>	<b>12,936.74</b>		
13:32:19	€ / R On 12-Dec-08			Currency Future	1	2,740,000	35,387.10	Client	Buy
13:32:19	€ / R On 12-Dec-08			Currency Future	1	2,740,000	0.00	Member	Sell
14:46:16	€ / R On 15-Sep-08			Currency Future	1	10,000	0.00	Client	Sell
<b>Total for € / R Currency Future:</b>					<b>3</b>	<b>5,490,000</b>	<b>35,387.10</b>		
15:54:26	R153 On 07-Aug-08			Bond Future	1	600,000	6,499.55		Buy
15:54:26	R153 On 07-Aug-08			Bond Future	1	600,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
<b>Total for R153 Bond Future:</b>					<b>2</b>	<b>1,200,000</b>	<b>6,499.55</b>		
14:32:56	R157 On 06-Nov-08			Bond Future	1	2,000,000	0.00	Client	Sell
14:32:56	R157 On 06-Nov-08			Bond Future	1	2,000,000	23,416.16	Member	Buy
<b>Total for R157 Bond Future:</b>					<b>2</b>	<b>4,000,000</b>	<b>23,416.16</b>		
11:34:00	ZAAD On 12-Dec-08			Currency Future	1	50,000	388.15	Client	Buy
11:34:01	ZAAD On 12-Dec-08			Currency Future	1	50,000	388.15	Client	Buy
11:34:27	ZAAD On 12-Dec-08			Currency Future	1	50,000	388.20	Client	Buy
11:34:35	ZAAD On 12-Dec-08			Currency Future	1	50,000	388.25	Client	Buy
11:35:05	ZAAD On 12-Dec-08			Currency Future	1	50,000	388.20	Client	Buy
16:40:07	ZAAD On 12-Dec-08			Currency Future	1	300,000	0.00	Member	Sell
16:42:46	ZAAD On 12-Dec-08			Currency Future	1	300,000	2,330.70	Member	Buy
<b>Total for ZAAD Currency Future:</b>					<b>7</b>	<b>850,000</b>	<b>4,271.65</b>		
<b>Grand Total for all Instruments:</b>					<b>94</b>	<b>85,322,000</b>	<b>379,703.40</b>		