



# Derivatives Matched Trades Report

Report for 26/06/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:56:48	\$ / R On 15-Sep-08			Currency Future	1	800,000	6,441.12	Member	Buy
08:56:48	\$ / R On 15-Sep-08			Currency Future	1	800,000	0.00	Client	Sell
08:57:15	\$ / R On 15-Sep-08			Currency Future	1	800,000	0.00	Client	Sell
08:57:15	\$ / R On 15-Sep-08			Currency Future	1	800,000	6,441.12	Member	Buy
08:57:53	\$ / R On 15-Sep-08			Currency Future	1	800,000	6,441.12	Member	Buy
08:57:53	\$ / R On 15-Sep-08			Currency Future	1	800,000	0.00	Client	Sell
09:09:19	\$ / R On 15-Sep-08			Currency Future	1	20,000	161.98	Client	Buy
09:09:19	\$ / R On 15-Sep-08			Currency Future	1	20,000	0.00	Client	Sell
09:18:14	\$ / R On 15-Sep-08			Currency Future	1	500,000	4,029.75	Member	Buy
09:18:14	\$ / R On 15-Sep-08			Currency Future	1	500,000	0.00	Client	Sell
09:49:38	\$ / R On 12-Dec-08			Currency Future	1	375,000	0.00	Client	Sell
10:18:33	\$ / R On 15-Sep-08			Currency Future	1	100,000	0.00	Member	Sell
10:23:22	\$ / R On 15-Sep-08			Currency Future	1	100,000	807.26	Client	Buy
10:40:33	\$ / R On 15-Sep-08			Currency Future	1	100,000	0.00	Member	Sell
11:05:52	\$ / R On 15-Sep-08			Currency Future	1	6,000	48.36	Client	Buy
11:07:16	\$ / R On 15-Sep-08			Currency Future	1	50,000	402.93	Client	Buy
11:19:58	\$ / R On 15-Sep-08			Currency Future	1	100,000	807.05	Member	Buy
11:32:16	\$ / R On 15-Sep-08			Currency Future	1	50,000	402.65	Member	Buy
11:35:48	\$ / R On 15-Sep-08			Currency Future	1	100,000	808.05	Client	Buy
11:35:48	\$ / R On 15-Sep-08			Currency Future	1	100,000	0.00	Member	Sell
12:03:00	\$ / R On 12-Dec-08			Currency Future	1	254,000	0.00	Member	Sell
12:07:37	\$ / R On 12-Dec-08			Currency Future	1	254,000	2,095.50	Member	Buy
12:08:33	\$ / R On 12-Dec-08			Currency Future	1	254,000	0.00	Member	Sell
12:08:33	\$ / R On 12-Dec-08			Currency Future	1	254,000	2,098.04	Client	Buy
12:54:04	\$ / R On 15-Sep-08			Currency Future	1	25,000	200.80	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
13:16:12	\$ / R On 15-Sep-08			Currency Future	1	20,000	160.70	Client	Buy
13:16:12	\$ / R On 15-Sep-08			Currency Future	1	20,000	0.00	Client	Sell
13:21:17	\$ / R On 12-Dec-08			Currency Future	1	15,000	0.00	Client	Sell
13:21:17	\$ / R On 12-Dec-08			Currency Future	1	15,000	123.30	Client	Buy
13:26:11	\$ / R On 15-Sep-08			Currency Future	1	30,000	241.41	Client	Buy
13:41:51	\$ / R On 15-Sep-08			Currency Future	1	2,000	16.08	Client	Buy
13:41:51	\$ / R On 15-Sep-08			Currency Future	1	2,000	0.00	Client	Sell
13:42:34	\$ / R On 15-Sep-08			Currency Future	1	18,000	144.92	Client	Buy
13:43:01	\$ / R On 15-Sep-08			Currency Future	1	20,000	161.02	Client	Buy
14:07:01	\$ / R On 15-Sep-08			Currency Future	1	130,000	0.00	Member	Sell
14:10:54	\$ / R On 15-Sep-08			Currency Future	1	130,000	1,045.85	Client	Buy
14:11:51	\$ / R On 15-Sep-08			Currency Future	1	30,000	0.00	Member	Sell
14:13:05	\$ / R On 15-Sep-08			Currency Future	1	30,000	241.05	Member	Buy
14:17:15	\$ / R On 15-Sep-08			Currency Future	1	30,000	0.00	Client	Sell
14:17:15	\$ / R On 15-Sep-08			Currency Future	1	30,000	241.35	Client	Buy
14:35:39	\$ / R On 15-Sep-08			Currency Future	1	15,000	120.38	Client	Buy
14:35:39	\$ / R On 15-Sep-08			Currency Future	1	15,000	0.00	Client	Sell
14:41:34	\$ / R On 12-Dec-08			Currency Future	1	35,000	0.00	Client	Sell
14:43:43	\$ / R On 15-Sep-08			Currency Future	1	13,000	0.00	Client	Sell
14:43:43	\$ / R On 15-Sep-08			Currency Future	1	13,000	104.26	Client	Buy
15:00:12	\$ / R On 12-Dec-08			Currency Future	1	17,000,000	0.00	Member	Sell
15:02:14	\$ / R On 12-Dec-08			Currency Future	1	17,000,000	139,969.50	Client	Buy
15:47:45	\$ / R On 12-Dec-08			Currency Future	1	10,000	82.57	Client	Buy
16:18:40	\$ / R On 15-Sep-08			Currency Future	1	5,000	40.33	Client	Buy
<b>Total for \$ / R Currency Future:</b>					<b>49</b>	<b>42,590,000</b>	<b>173,878.44</b>		
09:05:15	£ / R On 15-Sep-08			Currency Future	1	1,000	15.85	Client	Buy
09:49:33	£ / R On 12-Dec-08			Currency Future	1	200,000	0.00	Client	Sell
12:08:35	£ / R On 15-Sep-08			Currency Future	1	230,000	3,637.80	Member	Buy
12:19:35	£ / R On 15-Sep-08			Currency Future	1	230,000	0.00	Client	Sell
<b>Total for £ / R Currency Future:</b>					<b>4</b>	<b>661,000</b>	<b>3,653.65</b>		

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:08:59	€ / R On 15-Sep-08			Currency Future	1	10,000	0.00	Member	Sell
09:49:27	€ / R On 12-Dec-08			Currency Future	1	250,000	0.00	Client	Sell
10:40:01	€ / R On 15-Sep-08			Currency Future	1	100,000	0.00	Member	Sell
11:20:05	€ / R On 15-Sep-08			Currency Future	1	100,000	1,259.90	Member	Buy
11:36:04	€ / R On 15-Sep-08			Currency Future	1	100,000	0.00	Member	Sell
11:36:04	€ / R On 15-Sep-08			Currency Future	1	100,000	1,260.90	Client	Buy
12:08:59	€ / R On 15-Sep-08			Currency Future	1	700,000	8,792.00	Member	Buy
12:20:04	€ / R On 15-Sep-08			Currency Future	1	700,000	0.00	Client	Sell
12:48:07	€ / R On 15-Sep-08			Currency Future	1	10,000	126.09	Member	Buy
16:36:04	€ / R On 15-Sep-08			Currency Future	1	200,000	0.00	Member	Sell
16:52:34	€ / R On 15-Sep-08			Currency Future	1	200,000	2,528.90	Member	Buy
17:15:32	€ / R On 15-Sep-08			Currency Future	1	200,000	0.00	Member	Sell
17:15:32	€ / R On 15-Sep-08			Currency Future	1	200,000	2,530.90	Client	Buy
<b>Total for € / R Currency Future:</b>					<b>13</b>	<b>2,870,000</b>	<b>16,498.69</b>		
09:47:37	R153 On 07-Aug-08			Bond Future	1	21,900,000	0.00	Member	Sell
09:47:37	R153 On 07-Aug-08			Bond Future	1	21,900,000	237,114.69		Buy
<b>Total for R153 Bond Future:</b>					<b>2</b>	<b>43,800,000</b>	<b>237,114.69</b>		
<b>Grand Total for all Instruments:</b>					<b>68</b>	<b>89,921,000</b>	<b>431,145.47</b>		