



Derivatives Matched Trades Report

Report for 20/05/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:09:27	\$ / R On 13-Jun-08			Currency Future	1	40,000	306.40	Client	Buy
09:09:27	\$ / R On 13-Jun-08			Currency Future	1	40,000	0.00	Client	Sell
09:10:43	\$ / R On 13-Jun-08			Currency Future	1	35,000	0.00	Member	Sell
09:10:43	\$ / R On 13-Jun-08			Currency Future	1	35,000	268.45	Client	Buy
10:14:31	\$ / R On 13-Jun-08			Currency Future	1	200,000	1,534.00	Client	Buy
10:16:17	\$ / R On 15-Sep-08			Currency Future	1	5,000	39.25	Client	Buy
10:40:08	\$ / R On 13-Jun-08			Currency Future	1	5,000	38.31	Client	Buy
10:42:20	\$ / R On 13-Jun-08			Currency Future	1	20,000	0.00	Client	Sell
10:42:20	\$ / R On 13-Jun-08			Currency Future	1	20,000	153.21	Client	Buy
10:53:08	\$ / R On 15-Sep-08			Currency Future	1	217,000	1,703.56	Client	Buy
10:53:51	\$ / R On 15-Sep-08			Currency Future	1	15,000	117.80	Client	Buy
10:54:40	\$ / R On 15-Sep-08			Currency Future	1	5,000	39.25	Client	Buy
11:19:50	\$ / R On 13-Jun-08			Currency Future	1	5,000,000	0.00	Member	Sell
11:25:24	\$ / R On 13-Jun-08			Currency Future	1	5,000,000	38,200.00	Member	Buy
11:59:50	\$ / R On 13-Jun-08			Currency Future	1	5,000,000	0.00	Member	Sell
11:59:50	\$ / R On 13-Jun-08			Currency Future	1	5,000,000	38,275.00	Client	Buy
13:12:42	\$ / R On 13-Jun-08			Currency Future	1	5,000,000	38,427.50	Member	Buy
13:14:27	\$ / R On 13-Jun-08			Currency Future	1	5,000,000	0.00	Member	Sell
14:22:42	\$ / R On 13-Jun-08			Currency Future	1	2,000,000	15,360.00	Member	Buy
14:39:41	\$ / R On 13-Jun-08			Currency Future	1	20,000	0.00	Client	Sell
14:50:40	\$ / R On 13-Jun-08			Currency Future	1	5,000,000	0.00	Client	Sell
14:50:40	\$ / R On 13-Jun-08			Currency Future	1	5,000,000	38,352.50	Member	Buy
15:02:52	\$ / R On 13-Jun-08			Currency Future	1	2,000	15.44	Client	Buy
15:02:52	\$ / R On 13-Jun-08			Currency Future	1	2,000	0.00	Client	Sell
15:07:02	\$ / R On 13-Jun-08			Currency Future	1	75,000	580.99	Client	Buy

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15:14:34	\$ / R On 13-Jun-08			Currency Future	1	2,000,000	0.00	Client	Sell
16:16:13	\$ / R On 13-Jun-08			Currency Future	1	4,000	30.83	Client	Buy
16:16:13	\$ / R On 13-Jun-08			Currency Future	1	4,000	0.00	Client	Sell
16:20:11	\$ / R On 15-Sep-08			Currency Future	1	100,000	0.00	Client	Sell
16:25:42	\$ / R On 13-Jun-08			Currency Future	1	31,000	0.00	Client	Sell
16:30:15	\$ / R On 15-Sep-08			Currency Future	1	80,000	632.00	Client	Buy
16:41:52	\$ / R On 13-Jun-08			Currency Future	1	5,000	38.50	Client	Buy
16:41:52	\$ / R On 13-Jun-08			Currency Future	1	5,000	0.00	Client	Sell
16:46:24	\$ / R On 13-Jun-08			Currency Future	1	2,000	0.00	Client	Sell
16:46:24	\$ / R On 13-Jun-08			Currency Future	1	2,000	15.40	Client	Buy
Total for \$ / R Currency Future:					35	44,969,000	174,128.37		
12:11:03	£ / R On 13-Jun-08			Currency Future	1	50,000	749.60	Member	Buy
13:26:53	£ / R On 13-Jun-08			Currency Future	1	50,000	0.00	Client	Sell
14:44:20	£ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Client	Sell
15:01:08	£ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Client	Sell
15:11:39	£ / R On 15-Sep-08			Currency Future	1	10,000	0.00	Member	Sell
15:44:47	£ / R On 13-Jun-08			Currency Future	1	20,000	0.00	Client	Sell
16:27:44	£ / R On 13-Jun-08			Currency Future	1	50,000	754.50	Member	Buy
16:41:23	£ / R On 13-Jun-08			Currency Future	1	50,000	0.00	Client	Sell
17:09:52	£ / R On 15-Sep-08			Currency Future	1	10,000	154.08	Member	Buy
Total for £ / R Currency Future:					9	260,000	1,658.18		
09:35:10	€ / R On 15-Sep-08			Currency Future	1	500,000	6,076.00	Member	Buy
09:58:44	€ / R On 15-Sep-08			Currency Future	1	500,000	0.00	Client	Sell
10:34:03	€ / R On 15-Sep-08			Currency Future	1	5,000	60.90	Client	Buy
13:00:09	€ / R On 13-Jun-08			Currency Future	1	1,000	12.06	Client	Buy
13:53:57	€ / R On 15-Sep-08			Currency Future	1	5,000	61.48	Client	Buy
14:57:00	€ / R On 15-Sep-08			Currency Future	1	2,000	24.72	Client	Buy
14:57:01	€ / R On 15-Sep-08			Currency Future	1	2,000	24.72	Client	Buy
15:12:15	€ / R On 13-Jun-08			Currency Future	1	833,000	10,040.98	Member	Buy
15:12:25	€ / R On 13-Jun-08			Currency Future	1	833,000	10,040.98	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:12:32	€ / R On 13-Jun-08			Currency Future	1	833,000	10,040.98	Member	Buy
16:10:45	€ / R On 15-Sep-08			Currency Future	1	50,000	0.00	Member	Sell
16:27:23	€ / R On 15-Sep-08			Currency Future	1	100,000	1,222.50	Member	Buy
16:40:21	€ / R On 13-Jun-08			Currency Future	1	833,000	0.00	Client	Sell
16:40:46	€ / R On 13-Jun-08			Currency Future	1	833,000	0.00	Client	Sell
16:41:05	€ / R On 13-Jun-08			Currency Future	1	833,000	0.00	Client	Sell
16:52:12	€ / R On 15-Sep-08			Currency Future	1	100,000	0.00	Client	Sell
16:58:40	€ / R On 15-Sep-08			Currency Future	1	50,000	616.70	Client	Buy
Total for € / R Currency Future:					17	6,313,000	38,222.01		
13:24:08	R209 On 07-Aug-08			Bond Future	1	300,000	0.00	Member	Sell
13:24:08	R209 On 07-Aug-08			Bond Future	1	300,000	2,224.18		Buy
Total for R209 Bond Future:					2	600,000	2,224.18		
Grand Total for all Instruments:					63	52,142,000	216,232.74		