



Derivatives Matched Trades Report

Report for 27/05/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:48:52	\$ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Client	Sell
09:00:45	\$ / R On 15-Sep-08			Currency Future	1	500,000	0.00	Member	Sell
09:42:20	\$ / R On 15-Sep-08			Currency Future	1	500,000	3,958.95	Client	Buy
10:03:10	\$ / R On 15-Sep-08			Currency Future	1	20,000	158.51	Client	Buy
10:03:10	\$ / R On 15-Sep-08			Currency Future	1	20,000	0.00	Member	Sell
10:05:53	\$ / R On 13-Jun-08			Currency Future	1	4,000	0.00	Client	Sell
10:34:35	\$ / R On 15-Sep-08			Currency Future	1	500,000	0.00	Member	Sell
10:38:01	\$ / R On 13-Jun-08			Currency Future	1	50,000	0.00	Client	Sell
10:38:40	\$ / R On 15-Sep-08			Currency Future	1	500,000	3,970.00	Client	Buy
10:44:00	\$ / R On 13-Jun-08			Currency Future	1	50,000	0.00	Client	Sell
10:49:18	\$ / R On 15-Sep-08			Currency Future	1	100,000	0.00	Member	Sell
10:49:28	\$ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Client	Sell
10:49:37	\$ / R On 15-Sep-08			Currency Future	1	100,000	0.00	Member	Sell
10:50:03	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	0.00	Member	Sell
11:05:08	\$ / R On 13-Jun-08			Currency Future	1	3,000	0.00	Client	Sell
11:05:29	\$ / R On 15-Sep-08			Currency Future	1	100,000	797.22	Client	Buy
11:06:08	\$ / R On 15-Sep-08			Currency Future	1	100,000	797.22	Client	Buy
11:06:19	\$ / R On 13-Jun-08			Currency Future	1	3,000	0.00	Client	Sell
11:06:40	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	7,972.30	Client	Buy
11:17:22	\$ / R On 12-Dec-08			Currency Future	1	260,000	2,125.50	Client	Buy
11:30:56	\$ / R On 13-Jun-08			Currency Future	1	20,000	0.00	Client	Sell
11:35:43	\$ / R On 15-Sep-08			Currency Future	1	500,000	0.00	Member	Sell
11:38:10	\$ / R On 13-Jun-08			Currency Future	1	1,000,000	0.00	Member	Sell
11:38:10	\$ / R On 13-Jun-08			Currency Future	1	1,000,000	7,782.30	Client	Buy
11:40:34	\$ / R On 15-Sep-08			Currency Future	1	47,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:52:17	\$ / R On 15-Sep-08			Currency Future	1	500,000	3,999.50	Client	Buy
12:39:03	\$ / R On 13-Jun-08			Currency Future	1	100,000	0.00	Client	Sell
12:45:02	\$ / R On 13-Jun-08			Currency Future	1	100,000	0.00	Client	Sell
12:48:41	\$ / R On 13-Jun-08			Currency Future	1	35,000	0.00	Client	Sell
12:48:41	\$ / R On 13-Jun-08			Currency Future	1	5,000	0.00	Client	Sell
12:57:18	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	0.00	Member	Sell
13:20:35	\$ / R On 13-Jun-08			Currency Future	1	400,000	3,127.00	Member	Buy
13:26:53	\$ / R On 13-Jun-08			Currency Future	1	20,000	0.00	Client	Sell
13:53:37	\$ / R On 15-Sep-08			Currency Future	1	100,000	800.90	Client	Buy
13:53:51	\$ / R On 15-Sep-08			Currency Future	1	200,000	1,601.80	Client	Buy
14:27:41	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	8,025.20	Client	Buy
14:32:00	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	0.00	Member	Sell
14:34:05	\$ / R On 13-Jun-08			Currency Future	1	20,000	0.00	Client	Sell
14:39:47	\$ / R On 13-Jun-08			Currency Future	1	50,000	390.50	Client	Buy
14:40:01	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	8,012.40	Client	Buy
14:44:02	\$ / R On 13-Jun-08			Currency Future	1	2,000	0.00	Client	Sell
14:44:02	\$ / R On 13-Jun-08			Currency Future	1	2,000	15.60	Member	Buy
14:59:39	\$ / R On 13-Jun-08			Currency Future	1	20,000	156.20	Member	Buy
15:56:00	\$ / R On 13-Jun-08			Currency Future	1	8,000	0.00	Client	Sell
15:56:00	\$ / R On 13-Jun-08			Currency Future	1	8,000	62.25	Member	Buy
16:09:13	\$ / R On 13-Jun-08			Currency Future	1	20,000	155.60	Client	Buy
16:15:47	\$ / R On 13-Jun-08			Currency Future	1	4,000	31.12	Client	Buy
16:15:47	\$ / R On 13-Jun-08			Currency Future	1	4,000	0.00	Client	Sell
16:16:23	\$ / R On 13-Jun-08			Currency Future	1	1,000	0.00	Client	Sell
16:16:23	\$ / R On 13-Jun-08			Currency Future	1	1,000	7.78	Client	Buy
16:17:38	\$ / R On 13-Jun-08			Currency Future	1	8,000	0.00	Client	Sell
16:17:38	\$ / R On 13-Jun-08			Currency Future	1	8,000	62.24	Client	Buy
16:18:48	\$ / R On 13-Jun-08			Currency Future	1	1,000	7.78	Client	Buy
16:18:48	\$ / R On 13-Jun-08			Currency Future	1	1,000	0.00	Client	Sell
16:30:40	\$ / R On 13-Jun-08			Currency Future	1	2,000	15.60	Client	Buy
16:30:40	\$ / R On 13-Jun-08			Currency Future	1	2,000	0.00	Client	Sell
Total for \$ / R Currency Future:					56	13,019,000	54,033.47		

12:14:33	£ / R On 13-Jun-08			Currency Future	1	40,000	0.00	Client	Sell
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Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
12:26:28	£ / R On 12-Dec-08			Currency Future	1	100,000	1,593.00	Client	Buy
12:26:34	£ / R On 12-Dec-08			Currency Future	1	35,000	557.55	Client	Buy
13:27:53	£ / R On 12-Dec-08			Currency Future	1	5,000	79.99	Client	Buy
16:45:24	£ / R On 15-Sep-08			Currency Future	1	5,000	0.00	Client	Sell
16:59:24	£ / R On 15-Sep-08			Currency Future	1	10,000	0.00	Client	Sell
Total for £ / R Currency Future:					6	195,000	2,230.54		
10:05:28	€ / R On 15-Sep-08			Currency Future	1	100,000	1,244.10	Client	Buy
10:07:08	€ / R On 13-Jun-08			Currency Future	1	2,000	24.30	Client	Buy
10:07:08	€ / R On 13-Jun-08			Currency Future	1	2,000	0.00	Client	Sell
10:07:42	€ / R On 13-Jun-08			Currency Future	1	2,000	0.00	Client	Sell
11:04:46	€ / R On 15-Sep-08			Currency Future	1	5,000	62.40	Client	Buy
11:04:46	€ / R On 15-Sep-08			Currency Future	1	5,000	0.00	Client	Sell
11:30:56	€ / R On 15-Sep-08			Currency Future	1	35,000	0.00	Client	Sell
11:40:04	€ / R On 12-Dec-08			Currency Future	1	105,000	1,341.90	Client	Buy
11:48:43	€ / R On 12-Dec-08			Currency Future	1	65,000	830.70	Client	Buy
12:39:11	€ / R On 13-Jun-08			Currency Future	1	60,000	0.00	Client	Sell
12:43:48	€ / R On 13-Jun-08			Currency Future	1	60,000	0.00	Client	Sell
12:51:09	€ / R On 15-Sep-08			Currency Future	1	25,000	0.00	Member	Sell
12:56:21	€ / R On 15-Sep-08			Currency Future	1	25,000	314.25	Client	Buy
14:18:20	€ / R On 13-Jun-08			Currency Future	1	5,000	61.50	Client	Buy
14:18:20	€ / R On 13-Jun-08			Currency Future	1	5,000	0.00	Client	Sell
14:31:29	€ / R On 13-Jun-08			Currency Future	1	5,000	61.61	Client	Buy
14:37:29	€ / R On 13-Jun-08			Currency Future	1	5,000	61.60	Client	Buy
16:40:25	€ / R On 15-Sep-08			Currency Future	1	10,000	0.00	Client	Sell
Total for € / R Currency Future:					18	521,000	4,002.36		
Grand Total for all Instruments:					80	13,735,000	60,266.37		