



Derivatives Matched Trades Report

Report for 29/05/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:02:21	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	7,837.50	Member	Buy
09:02:21	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	0.00	Client	Sell
09:04:05	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	0.00	Member	Sell
09:08:49	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	7,905.80	Client	Buy
09:18:12	\$ / R On 15-Sep-08			Currency Future	1	10,000	0.00	Client	Sell
09:19:58	\$ / R On 13-Jun-08			Currency Future	1	50,000	384.50	Client	Buy
10:02:13	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	0.00	Member	Sell
10:03:24	\$ / R On 12-Dec-08			Currency Future	1	130,000	1,053.98	Client	Buy
10:11:30	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	7,915.10	Client	Buy
10:11:45	\$ / R On 12-Dec-08			Currency Future	1	25,000	202.50	Client	Buy
10:22:30	\$ / R On 13-Jun-08			Currency Future	1	3,000	22.99	Client	Buy
10:22:30	\$ / R On 13-Jun-08			Currency Future	1	3,000	0.00	Client	Sell
10:23:56	\$ / R On 13-Jun-08			Currency Future	1	3,000	22.99	Client	Buy
10:23:56	\$ / R On 13-Jun-08			Currency Future	1	3,000	0.00	Client	Sell
10:29:32	\$ / R On 12-Dec-08			Currency Future	1	38,000	306.66	Client	Buy
10:42:26	\$ / R On 13-Jun-08			Currency Future	1	44,000	337.20	Client	Buy
10:46:15	\$ / R On 13-Jun-08			Currency Future	1	3,000	22.95	Client	Buy
10:46:15	\$ / R On 13-Jun-08			Currency Future	1	3,000	0.00	Client	Sell
10:56:08	\$ / R On 13-Jun-08			Currency Future	1	3,000	0.00	Client	Sell
10:56:08	\$ / R On 13-Jun-08			Currency Future	1	3,000	22.95	Client	Buy
11:41:03	\$ / R On 13-Jun-08			Currency Future	1	3,000	22.95	Client	Buy
11:41:03	\$ / R On 13-Jun-08			Currency Future	1	3,000	0.00	Client	Sell
12:45:06	\$ / R On 13-Jun-08			Currency Future	1	5,000	0.00	Client	Sell
12:45:06	\$ / R On 13-Jun-08			Currency Future	1	5,000	38.25	Client	Buy
13:31:09	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
13:36:48	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	0.00	Member	Sell
13:43:19	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	0.00	Member	Sell
13:45:04	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	0.00	Member	Sell
13:45:56	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	0.00	Member	Sell
13:47:02	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	0.00	Member	Sell
13:49:59	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	0.00	Member	Sell
13:50:39	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	0.00	Member	Sell
14:13:21	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	7,894.30	Client	Buy
14:13:51	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	7,890.90	Client	Buy
14:15:03	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	7,902.20	Client	Buy
14:16:06	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	7,902.30	Client	Buy
14:17:03	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	7,902.50	Client	Buy
14:17:34	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	7,903.00	Client	Buy
14:18:31	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	7,899.60	Client	Buy
14:30:49	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	7,903.10	Client	Buy
15:12:18	\$ / R On 15-Sep-08			Currency Future	1	5,000	39.41	Client	Buy
15:12:18	\$ / R On 15-Sep-08			Currency Future	1	70,000	552.13	Client	Buy
15:12:18	\$ / R On 15-Sep-08			Currency Future	1	5,000	39.40	Client	Buy
15:12:18	\$ / R On 15-Sep-08			Currency Future	1	5,000	0.00	Client	Sell
15:12:18	\$ / R On 15-Sep-08			Currency Future	1	5,000	0.00	Client	Sell
15:34:03	\$ / R On 13-Jun-08			Currency Future	1	20,000	0.00	Client	Sell
15:34:03	\$ / R On 13-Jun-08			Currency Future	1	20,000	153.00	Client	Buy
15:50:19	\$ / R On 13-Jun-08			Currency Future	1	16,000	122.40	Client	Buy
16:04:54	\$ / R On 13-Jun-08			Currency Future	1	50,000	380.72	Client	Buy
16:04:54	\$ / R On 13-Jun-08			Currency Future	1	50,000	0.00	Client	Sell
16:21:43	\$ / R On 13-Jun-08			Currency Future	1	2,000	0.00	Client	Sell
16:21:43	\$ / R On 13-Jun-08			Currency Future	1	3,000	0.00	Client	Sell
16:21:43	\$ / R On 13-Jun-08			Currency Future	1	3,000	22.83	Client	Buy
Total for \$ / R Currency Future:					53	22,591,000	90,604.10		
10:08:32	£ / R On 12-Dec-08			Currency Future	1	65,000	1,022.45	Client	Buy
10:13:25	£ / R On 12-Dec-08			Currency Future	1	13,000	204.36	Client	Buy
10:28:06	£ / R On 15-Sep-08			Currency Future	1	20,000	308.76	Client	Buy
16:30:25	£ / R On 15-Sep-08			Currency Future	1	130,000	1,995.50	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
Total for £ / R Currency Future:					4	228,000	3,531.07		
10:05:53	€ / R On 12-Dec-08			Currency Future	1	80,000	1,002.00	Client	Buy
10:15:00	€ / R On 12-Dec-08			Currency Future	1	16,000	200.00	Client	Buy
10:29:59	€ / R On 12-Dec-08			Currency Future	1	25,000	311.50	Client	Buy
15:52:28	€ / R On 13-Jun-08			Currency Future	1	5,000	59.55	Client	Buy
16:15:27	€ / R On 13-Jun-08			Currency Future	1	10,000	118.84	Client	Buy
16:29:50	€ / R On 15-Sep-08			Currency Future	1	120,000	1,452.00	Client	Buy
16:45:41	€ / R On 15-Sep-08			Currency Future	1	5,000	60.67	Client	Buy
16:53:24	€ / R On 13-Jun-08			Currency Future	1	5,000	59.40	Client	Buy
Total for € / R Currency Future:					8	266,000	3,263.96		
14:37:20	R186 On 05-Feb-09			Bond Future	1	250,000,000	2,748,261.50	Client	Buy
Total for R186 Bond Future:					1	250,000,000	2,748,261.50		
Grand Total for all Instruments:					66	273,085,000	2,845,660.62		