



# Derivatives Matched Trades Report

Report for 09/05/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
10:14:56	\$ / R On 13-Jun-08			Currency Future	1	25,000	0.00	Client	Sell
10:14:56	\$ / R On 13-Jun-08			Currency Future	1	25,000	193.75	Client	Buy
10:19:45	\$ / R On 13-Jun-08			Currency Future	1	15,000	0.00	Client	Sell
10:19:45	\$ / R On 13-Jun-08			Currency Future	1	15,000	116.25	Client	Buy
10:19:56	\$ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Client	Sell
10:19:56	\$ / R On 13-Jun-08			Currency Future	1	10,000	77.50	Client	Buy
10:34:27	\$ / R On 13-Jun-08			Currency Future	1	500,000	0.00	Member	Sell
11:03:32	\$ / R On 13-Jun-08			Currency Future	1	500,000	3,875.00	Client	Buy
11:37:44	\$ / R On 13-Jun-08			Currency Future	1	1,000	7.76	Client	Buy
11:37:44	\$ / R On 13-Jun-08			Currency Future	1	1,000	0.00	Client	Sell
11:42:20	\$ / R On 13-Jun-08			Currency Future	1	19,000	0.00	Client	Sell
11:44:50	\$ / R On 13-Jun-08			Currency Future	1	80,000	0.00	Client	Sell
11:51:19	\$ / R On 13-Jun-08			Currency Future	1	2,500,000	19,382.50	Member	Buy
11:51:33	\$ / R On 13-Jun-08			Currency Future	1	2,500,000	19,400.00	Member	Buy
11:52:02	\$ / R On 13-Jun-08			Currency Future	1	2,500,000	19,425.00	Member	Buy
12:02:37	\$ / R On 13-Jun-08			Currency Future	1	200,000	1,548.06	Member	Buy
12:06:07	\$ / R On 15-Sep-08			Currency Future	1	250,000	0.00	Member	Sell
12:24:01	\$ / R On 13-Jun-08			Currency Future	1	5,000	0.00	Client	Sell
12:24:01	\$ / R On 13-Jun-08			Currency Future	1	5,000	0.00	Client	Sell
12:32:23	\$ / R On 13-Jun-08			Currency Future	1	2,500,000	19,450.00	Member	Buy
12:36:25	\$ / R On 13-Jun-08			Currency Future	1	2,500,000	0.00	Member	Sell
12:36:36	\$ / R On 13-Jun-08			Currency Future	1	2,500,000	0.00	Member	Sell
12:36:46	\$ / R On 13-Jun-08			Currency Future	1	2,500,000	0.00	Member	Sell
12:36:54	\$ / R On 13-Jun-08			Currency Future	1	2,500,000	0.00	Member	Sell

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12:43:22	\$ / R On 15-Sep-08			Currency Future	1	250,000	1,993.40	Client	Buy
12:52:59	\$ / R On 13-Jun-08			Currency Future	1	1,000,000	7,767.00	Member	Buy
12:52:59	\$ / R On 13-Jun-08			Currency Future	1	1,000,000	0.00	Client	Sell
13:51:04	\$ / R On 13-Jun-08			Currency Future	1	200,000	0.00	Client	Sell
14:40:26	\$ / R On 13-Jun-08			Currency Future	1	40,000	310.40	Client	Buy
14:40:26	\$ / R On 13-Jun-08			Currency Future	1	40,000	0.00	Client	Sell
16:39:36	\$ / R On 13-Jun-08			Currency Future	1	10,000	77.86	Client	Buy
<b>Total for \$ / R Currency Future:</b>					<b>31</b>	<b>24,201,000</b>	<b>93,624.48</b>		
14:38:43	£ / R On 13-Jun-08			Currency Future	1	200,000	3,028.00	Client	Buy
14:38:43	£ / R On 13-Jun-08			Currency Future	1	200,000	0.00	Member	Sell
<b>Total for £ / R Currency Future:</b>					<b>2</b>	<b>400,000</b>	<b>3,028.00</b>		
10:15:50	€ / R On 13-Jun-08			Currency Future	1	25,000	300.68	Client	Buy
10:45:34	€ / R On 15-Sep-08			Currency Future	1	2,000	24.34	Client	Buy
10:45:34	€ / R On 15-Sep-08			Currency Future	1	2,000	0.00	Client	Sell
10:57:54	€ / R On 15-Sep-08			Currency Future	1	3,000	0.00	Client	Sell
13:27:32	€ / R On 13-Jun-08			Currency Future	1	50,000	0.00	Client	Sell
<b>Total for € / R Currency Future:</b>					<b>5</b>	<b>82,000</b>	<b>325.02</b>		
10:22:57	GOVI On 07-Aug-08			jGovi	1	70,000	18,325.93	Client	Buy
10:22:57	GOVI On 07-Aug-08			jGovi	1	70,000	0.00	Member	Sell
<b>Total for GOVI jGovi:</b>					<b>2</b>	<b>140,000</b>	<b>18,325.93</b>		
13:17:22	ILBI On 07-Aug-08			Index Future	1	10,000	0.00	Member	Sell
13:17:22	ILBI On 07-Aug-08			Index Future	1	10,000	0.00	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
<b>Total for ILBI Index Future:</b>					<b>2</b>	<b>20,000</b>	<b>0.00</b>		
10:24:28	R153 On 07-Aug-08			Bond Future	1	15,000,000	166,179.53	Member	Buy
10:24:28	R153 On 07-Aug-08			Bond Future	1	15,000,000	0.00	Client	Sell
<b>Total for R153 Bond Future:</b>					<b>2</b>	<b>30,000,000</b>	<b>166,179.53</b>		
<b>Grand Total for all Instruments:</b>					<b>44</b>	<b>54,843,000</b>	<b>281,482.95</b>		