



# Derivatives Matched Trades Report

Report for 16/05/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:00:34	\$ / R On 13-Jun-08			Currency Future	1	44,000	335.96	Client	Buy
09:02:12	\$ / R On 13-Jun-08			Currency Future	1	100,000	763.55	Client	Buy
09:04:01	\$ / R On 13-Jun-08			Currency Future	1	1,000	0.00	Client	Sell
09:16:32	\$ / R On 13-Jun-08			Currency Future	1	63,000	480.69	Client	Buy
09:27:43	\$ / R On 13-Jun-08			Currency Future	1	1,000	0.00	Client	Sell
09:27:43	\$ / R On 13-Jun-08			Currency Future	1	1,000	7.62	Client	Buy
09:53:59	\$ / R On 13-Jun-08			Currency Future	1	2,000	15.24	Client	Buy
09:53:59	\$ / R On 13-Jun-08			Currency Future	1	9,000	0.00	Client	Sell
09:53:59	\$ / R On 13-Jun-08			Currency Future	1	2,000	0.00	Client	Sell
09:53:59	\$ / R On 13-Jun-08			Currency Future	1	9,000	68.58	Client	Buy
10:07:32	\$ / R On 13-Jun-08			Currency Future	1	2,000	15.26	Client	Buy
10:07:32	\$ / R On 13-Jun-08			Currency Future	1	2,000	0.00	Client	Sell
10:28:31	\$ / R On 13-Jun-08			Currency Future	1	18,000	137.16	Client	Buy
10:28:31	\$ / R On 13-Jun-08			Currency Future	1	3,000	22.86	Client	Buy
10:28:50	\$ / R On 15-Sep-08			Currency Future	1	5,000	39.00	Client	Buy
10:34:35	\$ / R On 15-Sep-08			Currency Future	1	2,000	15.58	Client	Buy
10:40:07	\$ / R On 15-Sep-08			Currency Future	1	2,000	15.59	Client	Buy
10:42:54	\$ / R On 13-Jun-08			Currency Future	1	10,000	75.82	Client	Buy
10:42:54	\$ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Client	Sell
10:44:49	\$ / R On 13-Jun-08			Currency Future	1	20,000	151.64	Client	Buy
10:44:49	\$ / R On 13-Jun-08			Currency Future	1	20,000	0.00	Client	Sell
11:07:23	\$ / R On 13-Jun-08			Currency Future	1	20,000	151.64	Client	Buy
11:07:23	\$ / R On 13-Jun-08			Currency Future	1	20,000	0.00	Client	Sell
11:11:17	\$ / R On 15-Sep-08			Currency Future	1	20,000	155.82	Client	Buy
12:13:26	\$ / R On 13-Jun-08			Currency Future	1	50,000	379.10	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
12:40:51	\$ / R On 13-Jun-08			Currency Future	1	24,000	181.20	Client	Buy
12:40:51	\$ / R On 13-Jun-08			Currency Future	1	2,000	15.10	Client	Buy
12:54:54	\$ / R On 13-Jun-08			Currency Future	1	40,000	301.90	Client	Buy
13:17:09	\$ / R On 15-Sep-08			Currency Future	1	500,000	0.00	Member	Sell
13:17:09	\$ / R On 15-Sep-08			Currency Future	1	500,000	3,867.50	Client	Buy
13:17:24	\$ / R On 15-Sep-08			Currency Future	1	500,000	3,867.50	Client	Buy
13:17:24	\$ / R On 15-Sep-08			Currency Future	1	500,000	0.00	Member	Sell
13:17:52	\$ / R On 15-Sep-08			Currency Future	1	500,000	0.00	Member	Sell
13:17:52	\$ / R On 15-Sep-08			Currency Future	1	500,000	3,867.50	Client	Buy
13:24:48	\$ / R On 15-Sep-08			Currency Future	1	125,000	967.44	Client	Buy
13:48:13	\$ / R On 12-Dec-08			Currency Future	1	280,000	2,221.52	Client	Buy
13:57:49	\$ / R On 12-Dec-08			Currency Future	1	100,000	793.00	Client	Buy
14:29:31	\$ / R On 13-Jun-08			Currency Future	1	30,000	0.00	Member	Sell
14:30:10	\$ / R On 13-Jun-08			Currency Future	1	10,000	75.71	Client	Buy
14:45:41	\$ / R On 13-Jun-08			Currency Future	1	20,000	150.96	Client	Buy
14:48:34	\$ / R On 13-Jun-08			Currency Future	1	10,000	75.30	Client	Buy
14:48:34	\$ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Client	Sell
14:57:08	\$ / R On 13-Jun-08			Currency Future	1	30,000	226.80	Client	Buy
14:58:20	\$ / R On 13-Jun-08			Currency Future	1	5,000	0.00	Client	Sell
14:58:20	\$ / R On 13-Jun-08			Currency Future	1	5,000	37.65	Member	Buy
15:00:05	\$ / R On 13-Jun-08			Currency Future	1	30,000	226.20	Client	Buy
15:00:05	\$ / R On 13-Jun-08			Currency Future	1	30,000	0.00	Member	Sell
15:11:24	\$ / R On 13-Jun-08			Currency Future	1	30,000	0.00	Member	Sell
15:11:24	\$ / R On 13-Jun-08			Currency Future	1	30,000	226.20	Member	Buy
15:22:39	\$ / R On 12-Dec-08			Currency Future	1	4,000	31.74	Client	Buy
15:22:39	\$ / R On 12-Dec-08			Currency Future	1	13,000	103.16	Client	Buy
15:23:25	\$ / R On 13-Jun-08			Currency Future	1	30,000	0.00	Client	Sell
15:23:25	\$ / R On 13-Jun-08			Currency Future	1	30,000	226.20	Member	Buy
15:24:36	\$ / R On 13-Jun-08			Currency Future	1	30,000	0.00	Client	Sell
15:24:36	\$ / R On 13-Jun-08			Currency Future	1	30,000	226.20	Member	Buy
15:49:37	\$ / R On 13-Jun-08			Currency Future	1	1,000,000	0.00	Client	Sell
15:49:37	\$ / R On 13-Jun-08			Currency Future	1	1,000,000	7,591.80	Member	Buy
15:55:41	\$ / R On 12-Dec-08			Currency Future	1	26,000	205.79	Client	Buy
16:01:19	\$ / R On 15-Sep-08			Currency Future	1	7,500,000	0.00	Member	Sell
16:02:20	\$ / R On 13-Jun-08			Currency Future	1	88,000	0.00	Client	Sell
16:19:09	\$ / R On 15-Sep-08			Currency Future	1	7,500,000	58,017.75	Client	Buy

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16:39:58	\$ / R On 13-Jun-08			Currency Future	1	100,000	0.00	Client	Sell
16:39:58	\$ / R On 13-Jun-08			Currency Future	1	100,000	755.70	Client	Buy
<b>Total for \$ / R Currency Future:</b>					<b>63</b>	<b>21,698,000</b>	<b>87,090.93</b>		
09:38:31	£ / R On 12-Dec-08			Currency Future	1	58,000	0.00	Member	Sell
09:39:51	£ / R On 12-Dec-08			Currency Future	1	58,000	890.30	Client	Buy
12:16:34	£ / R On 13-Jun-08			Currency Future	1	10,000	147.30	Client	Buy
13:25:45	£ / R On 15-Sep-08			Currency Future	1	70,000	1,046.71	Client	Buy
13:36:12	£ / R On 12-Dec-08			Currency Future	1	150,000	2,277.00	Client	Buy
14:39:42	£ / R On 13-Jun-08			Currency Future	1	5,000	73.30	Client	Buy
15:00:47	£ / R On 13-Jun-08			Currency Future	1	5,000	0.00	Client	Sell
15:00:47	£ / R On 13-Jun-08			Currency Future	1	5,000	73.23	Client	Buy
15:02:30	£ / R On 15-Sep-08			Currency Future	1	15,000	0.00	Client	Sell
15:22:48	£ / R On 12-Dec-08			Currency Future	1	7,000	106.52	Client	Buy
15:22:48	£ / R On 12-Dec-08			Currency Future	1	2,000	30.44	Client	Buy
15:26:13	£ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Client	Sell
15:26:13	£ / R On 13-Jun-08			Currency Future	1	10,000	146.30	Client	Buy
15:57:06	£ / R On 12-Dec-08			Currency Future	1	13,000	197.41	Client	Buy
<b>Total for £ / R Currency Future:</b>					<b>14</b>	<b>418,000</b>	<b>4,988.50</b>		
09:17:12	€ / R On 12-Dec-08			Currency Future	1	3,000	0.00	Client	Sell
11:57:10	€ / R On 13-Jun-08			Currency Future	1	10,000	117.50	Client	Buy
12:43:55	€ / R On 13-Jun-08			Currency Future	1	10,000	116.60	Client	Buy
13:25:16	€ / R On 15-Sep-08			Currency Future	1	100,000	1,190.70	Client	Buy
13:49:02	€ / R On 12-Dec-08			Currency Future	1	180,000	2,191.14	Client	Buy
15:22:11	€ / R On 12-Dec-08			Currency Future	1	3,000	0.00	Client	Sell
15:22:11	€ / R On 12-Dec-08			Currency Future	1	3,000	36.45	Client	Buy
15:22:18	€ / R On 12-Dec-08			Currency Future	1	7,000	0.00	Client	Sell
15:22:18	€ / R On 12-Dec-08			Currency Future	1	7,000	85.05	Client	Buy
15:22:54	€ / R On 12-Dec-08			Currency Future	1	2,000	24.34	Client	Buy
15:57:21	€ / R On 12-Dec-08			Currency Future	1	16,000	194.32	Client	Buy
16:10:34	€ / R On 13-Jun-08			Currency Future	1	50,000	585.00	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:10:34	€ / R On 13-Jun-08			Currency Future	1	50,000	0.00	Client	Sell
16:11:50	€ / R On 13-Jun-08			Currency Future	1	350,000	0.00	Member	Sell
16:45:44	€ / R On 13-Jun-08			Currency Future	1	350,000	4,105.50	Client	Buy
<b>Total for € / R Currency Future:</b>					<b>15</b>	<b>1,141,000</b>	<b>8,646.60</b>		
13:42:48	R153 On 07-Aug-08			Bond Future	1	50,000,000	0.00	Member	Sell
13:42:48	R153 On 07-Aug-08			Bond Future	1	50,000,000	552,751.45	Client	Buy
<b>Total for R153 Bond Future:</b>					<b>2</b>	<b>100,000,000</b>	<b>552,751.45</b>		
<b>Grand Total for all Instruments:</b>					<b>94</b>	<b>123,257,000</b>	<b>653,477.48</b>		