



# Derivatives Matched Trades Report

Report for 26/08/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:12:26	\$ / R On 12-Dec-08			Currency Future	1	300,000	2,400.00	Member	Buy
09:58:09	\$ / R On 15-Sep-08			Currency Future	1	2,000,000	0.00	Member	Sell
09:58:09	\$ / R On 15-Sep-08			Currency Future	1	2,000,000	15,622.60	Client	Buy
10:00:51	\$ / R On 15-Sep-08			Currency Future	1	60,000	0.00	Client	Sell
10:00:51	\$ / R On 15-Sep-08			Currency Future	1	60,000	468.60	Member	Buy
10:04:32	\$ / R On 15-Sep-08			Currency Future	1	15,000	0.00	Client	Sell
10:09:26	\$ / R On 15-Sep-08			Currency Future	1	2,000	0.00	Client	Sell
10:11:48	\$ / R On 12-Dec-08			Currency Future	1	200,000	1,604.00	Member	Buy
10:36:31	\$ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Member	Sell
10:44:15	\$ / R On 16-Mar-09			Currency Future	1	5,346,000	43,828.65	Client	Buy
10:44:15	\$ / R On 16-Mar-09			Currency Future	1	5,346,000	0.00	Member	Sell
10:45:06	\$ / R On 12-Dec-08			Currency Future	1	100,000	0.00	Member	Sell
10:45:06	\$ / R On 12-Dec-08			Currency Future	1	100,000	801.50	Member	Buy
10:49:30	\$ / R On 12-Dec-08			Currency Future	1	100,000	801.00	Client	Buy
11:41:58	\$ / R On 12-Dec-08			Currency Future	1	2,000	0.00	Client	Sell
11:41:58	\$ / R On 12-Dec-08			Currency Future	1	2,000	16.02	Client	Buy
11:53:33	\$ / R On 12-Dec-08			Currency Future	1	48,000	0.00	Client	Sell
11:58:40	\$ / R On 15-Sep-08			Currency Future	1	10,000	0.00	Client	Sell
12:07:01	\$ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Client	Sell
12:33:45	\$ / R On 16-Mar-09			Currency Future	1	1,000	8.24	Client	Buy
12:42:55	\$ / R On 12-Dec-08			Currency Future	1	10,000	80.58	Client	Buy
12:42:55	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
12:46:08	\$ / R On 12-Dec-08			Currency Future	1	150,000	1,208.70	Client	Buy
13:03:28	\$ / R On 15-Sep-08			Currency Future	1	100,000	0.00	Client	Sell
13:16:00	\$ / R On 12-Dec-08			Currency Future	1	150,000	1,208.40	Client	Buy

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13:18:39	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	8,035.00	Member	Buy
13:37:37	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	0.00	Client	Sell
13:49:25	\$ / R On 15-Sep-08			Currency Future	1	154,000	0.00	Client	Sell
14:32:59	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	8,045.00	Member	Buy
14:35:02	\$ / R On 12-Dec-08			Currency Future	1	100,000	806.50	Client	Buy
14:37:44	\$ / R On 12-Dec-08			Currency Future	1	100,000	805.50	Client	Buy
14:53:56	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	0.00	Client	Sell
15:22:11	\$ / R On 15-Sep-08			Currency Future	1	19,000	0.00	Client	Sell
16:00:12	\$ / R On 15-Sep-08			Currency Future	1	50,000	0.00	Client	Sell
16:14:16	\$ / R On 15-Sep-08			Currency Future	1	150,000	1,175.63	Member	Buy
16:14:16	\$ / R On 15-Sep-08			Currency Future	1	150,000	0.00	Client	Sell
16:14:18	\$ / R On 12-Dec-08			Currency Future	1	90,000	723.15	Client	Buy
16:14:18	\$ / R On 12-Dec-08			Currency Future	1	60,000	482.28	Client	Buy
16:15:50	\$ / R On 12-Dec-08			Currency Future	1	10,000	80.35	Client	Buy
16:18:40	\$ / R On 16-Mar-09			Currency Future	1	140,000	1,148.77	Client	Buy
17:03:16	\$ / R On 12-Dec-08			Currency Future	1	3,000,000	24,005.40	Member	Buy
17:04:32	\$ / R On 12-Dec-08			Currency Future	1	3,000,000	0.00	Client	Sell
<b>Total for \$ / R Currency Future:</b>					<b>42</b>	<b>27,175,000</b>	<b>113,355.86</b>		
11:13:04	£ / R On 16-Mar-09			Currency Future	1	2,918,000	0.00	Member	Sell
11:32:46	£ / R On 16-Mar-09			Currency Future	1	2,918,000	43,408.75	Client	Buy
15:50:31	£ / R On 15-Sep-08			Currency Future	1	4,000	57.93	Client	Buy
<b>Total for £ / R Currency Future:</b>					<b>3</b>	<b>5,840,000</b>	<b>43,466.68</b>		
11:14:06	€ / R On 16-Mar-09			Currency Future	1	3,681,000	0.00	Member	Sell
11:32:26	€ / R On 16-Mar-09			Currency Future	1	3,681,000	43,677.64	Client	Buy
<b>Total for € / R Currency Future:</b>					<b>2</b>	<b>7,362,000</b>	<b>43,677.64</b>		
10:43:05	GOVI On 06-Nov-08			jGovi	1	230,000	0.00	Member	Sell
10:43:05	GOVI On 06-Nov-08			jGovi	1	230,000	62,529.64	Client	Buy

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<b>Total for GOVI jGovi:</b>					<b>2</b>	<b>460,000</b>	<b>62,529.64</b>		
11:38:20	R157 On 06-Nov-08			Bond Future	1	1,800,000	0.00	Member	Sell
11:38:20	R157 On 06-Nov-08			Bond Future	1	1,800,000	22,251.65	Client	Buy
<b>Total for R157 Bond Future:</b>					<b>2</b>	<b>3,600,000</b>	<b>22,251.65</b>		
<b>Grand Total for all Instruments:</b>					<b>51</b>	<b>44,437,000</b>	<b>285,281.47</b>		