



Derivatives Matched Trades Report

Report for 22/01/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:04:23	\$ / R On 15-Sep-08			Currency Future	1	25,000	193.45	Client	Buy
09:10:33	\$ / R On 15-Sep-08			Currency Future	1	1,000	7.74	Client	Buy
09:11:38	\$ / R On 13-Jun-08			Currency Future	1	140,000	1,059.94	Client	Buy
09:30:01	\$ / R On 13-Jun-08			Currency Future	1	35,000	0.00	Member	Sell
09:30:50	\$ / R On 13-Jun-08			Currency Future	1	35,000	264.42	Client	Buy
09:31:48	\$ / R On 17-Mar-08			Currency Future	1	1,000,000	0.00	Member	Sell
09:31:48	\$ / R On 17-Mar-08			Currency Future	1	1,000,000	7,407.50	Client	Buy
09:33:21	\$ / R On 15-Sep-08			Currency Future	1	1,000	7.73	Client	Buy
09:36:20	\$ / R On 13-Jun-08			Currency Future	1	70,000	529.62	Client	Buy
09:47:54	\$ / R On 17-Mar-08			Currency Future	1	25,000	184.13	Client	Buy
09:47:54	\$ / R On 17-Mar-08			Currency Future	1	25,000	0.00	Client	Sell
09:55:06	\$ / R On 15-Sep-08			Currency Future	1	1,000	0.00	Client	Sell
10:42:43	\$ / R On 13-Jun-08			Currency Future	1	5,000	37.78	Client	Buy
10:44:11	\$ / R On 17-Mar-08			Currency Future	1	20,000	0.00	Client	Sell
10:47:39	\$ / R On 17-Mar-08			Currency Future	1	6,000	44.29	Client	Buy
10:49:11	\$ / R On 17-Mar-08			Currency Future	1	65,000	0.00	Client	Sell
11:14:51	\$ / R On 15-Sep-08			Currency Future	1	40,000	0.00	Client	Sell
11:17:37	\$ / R On 17-Mar-08			Currency Future	1	25,000	0.00	Client	Sell
11:29:59	\$ / R On 17-Mar-08			Currency Future	1	30,000	220.11	Member	Buy
11:31:06	\$ / R On 17-Mar-08			Currency Future	1	30,000	0.00	Client	Sell
11:36:18	\$ / R On 17-Mar-08			Currency Future	1	25,000	0.00	Client	Sell
11:45:45	\$ / R On 17-Mar-08			Currency Future	1	1,000,000	0.00	Member	Sell
11:52:50	\$ / R On 17-Mar-08			Currency Future	1	150,000	1,100.91	Member	Buy
11:53:26	\$ / R On 17-Mar-08			Currency Future	1	150,000	0.00	Client	Sell
11:54:59	\$ / R On 17-Mar-08			Currency Future	1	1,000,000	7,431.00	Client	Buy

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12:05:59	\$ / R On 15-Sep-08			Currency Future	1	205,000	0.00	Client	Sell
13:26:30	\$ / R On 17-Mar-08			Currency Future	1	15,000	109.55	Client	Buy
13:26:30	\$ / R On 17-Mar-08			Currency Future	1	60,000	0.00	Client	Sell
13:26:30	\$ / R On 17-Mar-08			Currency Future	1	15,000	0.00	Client	Sell
14:11:46	\$ / R On 17-Mar-08			Currency Future	1	25,000	182.65	Member	Buy
14:12:47	\$ / R On 17-Mar-08			Currency Future	1	15,000	0.00	Client	Sell
14:14:37	\$ / R On 17-Mar-08			Currency Future	1	25,000	0.00	Client	Sell
15:10:24	\$ / R On 17-Mar-08			Currency Future	1	7,000	0.00	Client	Sell
15:10:24	\$ / R On 17-Mar-08			Currency Future	1	7,000	51.31	Client	Buy
15:11:26	\$ / R On 17-Mar-08			Currency Future	1	6,000	0.00	Client	Sell
15:11:26	\$ / R On 17-Mar-08			Currency Future	1	6,000	44.10	Client	Buy
15:15:44	\$ / R On 17-Mar-08			Currency Future	1	15,000	110.25	Client	Buy
15:15:44	\$ / R On 17-Mar-08			Currency Future	1	15,000	0.00	Client	Sell
15:26:27	\$ / R On 17-Mar-08			Currency Future	1	50,000	364.78	Client	Buy
15:31:51	\$ / R On 17-Mar-08			Currency Future	1	20,000	144.71	Member	Buy
15:32:32	\$ / R On 17-Mar-08			Currency Future	1	20,000	0.00	Member	Sell
15:38:40	\$ / R On 17-Mar-08			Currency Future	1	25,000	181.05	Client	Buy
15:38:40	\$ / R On 17-Mar-08			Currency Future	1	25,000	0.00	Client	Sell
15:46:06	\$ / R On 17-Mar-08			Currency Future	1	25,000	0.00	Client	Sell
15:46:06	\$ / R On 17-Mar-08			Currency Future	1	25,000	181.05	Client	Buy
15:48:53	\$ / R On 17-Mar-08			Currency Future	1	6,000	0.00	Client	Sell
15:48:53	\$ / R On 17-Mar-08			Currency Future	1	6,000	43.45	Client	Buy
15:50:08	\$ / R On 17-Mar-08			Currency Future	1	34,000	0.00	Client	Sell
16:16:12	\$ / R On 15-Sep-08			Currency Future	1	50,000	381.75	Client	Buy
16:24:06	\$ / R On 17-Mar-08			Currency Future	1	2,000	0.00	Client	Sell
Total for \$ / R Currency Future:					50	5,608,000	20,283.24		
09:24:56	£ / R On 17-Mar-08			Currency Future	1	500,000	0.00	Member	Sell
09:25:46	£ / R On 17-Mar-08			Currency Future	1	500,000	0.00	Member	Sell
09:42:50	£ / R On 17-Mar-08			Currency Future	1	500,000	7,153.75	Client	Buy
09:43:09	£ / R On 17-Mar-08			Currency Future	1	500,000	7,153.75	Client	Buy
13:59:57	£ / R On 15-Sep-08			Currency Future	1	1,000	14.79	Client	Buy
16:42:35	£ / R On 15-Sep-08			Currency Future	1	53,000	776.45	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:					6	2,054,000	15,098.74		
09:14:26	€ / R On 15-Sep-08			Currency Future	1	200,000	2,228.00	Client	Buy
09:36:23	€ / R On 15-Sep-08			Currency Future	1	1,000	11.09	Client	Buy
16:42:39	€ / R On 15-Sep-08			Currency Future	1	72,000	792.72	Client	Buy
Total for € / R Currency Future:					3	273,000	3,031.81		
14:34:21	R157 On 07-Feb-08			Bond Future	1	5,000,000	0.00	Member	Sell
14:34:21	R157 On 07-Feb-08			Bond Future	1	5,000,000	66,218.48	Client	Buy
Total for R157 Bond Future:					2	10,000,000	66,218.48		
Grand Total for all Instruments:					61	17,935,000	104,632.27		