



# Derivatives Matched Trades Report

Report for 29/01/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
10:11:01	\$ / R On 17-Mar-08			Currency Future	1	1,650,000	11,929.50	Member	Buy
10:11:01	\$ / R On 17-Mar-08			Currency Future	1	1,650,000	0.00	Client	Sell
10:12:59	\$ / R On 17-Mar-08			Currency Future	1	1,650,000	0.00	Client	Sell
10:12:59	\$ / R On 17-Mar-08			Currency Future	1	1,650,000	11,929.50	Member	Buy
10:13:25	\$ / R On 17-Mar-08			Currency Future	1	1,650,000	11,929.50	Member	Buy
10:13:25	\$ / R On 17-Mar-08			Currency Future	1	1,650,000	0.00	Client	Sell
10:19:58	\$ / R On 17-Mar-08			Currency Future	1	70,000	0.00	Client	Sell
10:19:58	\$ / R On 17-Mar-08			Currency Future	1	70,000	497.10	Client	Buy
12:35:12	\$ / R On 13-Jun-08			Currency Future	1	5,000	36.95	Client	Buy
12:35:20	\$ / R On 13-Jun-08			Currency Future	1	5,000	36.95	Client	Buy
13:17:47	\$ / R On 15-Sep-08			Currency Future	1	300,000	2,265.90	Client	Buy
15:27:25	\$ / R On 13-Jun-08			Currency Future	1	100,000	743.39	Client	Buy
15:27:25	\$ / R On 13-Jun-08			Currency Future	1	100,000	0.00	Client	Sell
16:38:11	\$ / R On 17-Mar-08			Currency Future	1	7,000	0.00	Client	Sell
16:38:29	\$ / R On 17-Mar-08			Currency Future	1	10,000	0.00	Client	Sell
<b>Total for \$ / R Currency Future:</b>					<b>15</b>	<b>10,567,000</b>	<b>39,368.79</b>		
10:05:03	£ / R On 13-Jun-08			Currency Future	1	10,000	145.40	Member	Buy
10:09:13	£ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Client	Sell
15:28:23	£ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Member	Sell
15:28:53	£ / R On 13-Jun-08			Currency Future	1	30,000	0.00	Member	Sell
15:35:18	£ / R On 13-Jun-08			Currency Future	1	10,000	146.28	Client	Buy
15:35:42	£ / R On 13-Jun-08			Currency Future	1	30,000	438.83	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
<b>Total for £ / R Currency Future:</b>					<b>6</b>	<b>100,000</b>	<b>730.50</b>		
09:44:16	€ / R On 13-Jun-08			Currency Future	1	1,000,000	0.00	Member	Sell
10:14:15	€ / R On 13-Jun-08			Currency Future	1	1,000,000	10,891.10	Client	Buy
11:03:22	€ / R On 15-Sep-08			Currency Future	1	200,000	0.00	Client	Sell
11:03:22	€ / R On 15-Sep-08			Currency Future	1	200,000	2,222.20	Client	Buy
11:15:39	€ / R On 15-Sep-08			Currency Future	1	400,000	0.00	Client	Sell
11:46:36	€ / R On 13-Jun-08			Currency Future	1	2,000,000	0.00	Member	Sell
12:02:24	€ / R On 13-Jun-08			Currency Future	1	2,000,000	21,300.00	Client	Buy
15:27:34	€ / R On 13-Jun-08			Currency Future	1	10,000	146.28	Member	Buy
15:28:00	€ / R On 13-Jun-08			Currency Future	1	30,000	438.83	Member	Buy
15:34:28	€ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Client	Sell
15:34:58	€ / R On 13-Jun-08			Currency Future	1	30,000	0.00	Client	Sell
16:42:18	€ / R On 13-Jun-08			Currency Future	1	2,000,000	21,300.00	Member	Buy
16:43:37	€ / R On 17-Mar-08			Currency Future	1	2,000,000	0.00	Member	Sell
16:44:50	€ / R On 13-Jun-08			Currency Future	1	2,000,000	0.00	Client	Sell
16:45:14	€ / R On 17-Mar-08			Currency Future	1	2,000,000	21,300.00	Client	Buy
<b>Total for € / R Currency Future:</b>					<b>15</b>	<b>14,880,000</b>	<b>77,598.40</b>		
<b>Grand Total for all Instruments:</b>					<b>36</b>	<b>25,547,000</b>	<b>117,697.69</b>		