



# Derivatives Matched Trades Report

Report for 12/03/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:30:01	\$ / R On 13-Jun-08			Currency Future	1	25,000	198.75	Client	Buy
08:30:01	\$ / R On 13-Jun-08			Currency Future	1	25,000	0.00	Client	Sell
08:59:27	\$ / R On 13-Jun-08			Currency Future	1	25,000	199.50	Client	Buy
08:59:27	\$ / R On 13-Jun-08			Currency Future	1	25,000	0.00	Client	Sell
09:01:06	\$ / R On 13-Jun-08			Currency Future	1	25,000	199.89	Client	Buy
09:02:20	\$ / R On 17-Mar-08			Currency Future	1	4,000	31.28	Client	Buy
09:04:18	\$ / R On 15-Sep-08			Currency Future	1	4,000,000	0.00	Member	Sell
09:04:18	\$ / R On 15-Sep-08			Currency Future	1	4,000,000	32,686.00	Client	Buy
09:06:14	\$ / R On 13-Jun-08			Currency Future	1	50,000	399.83	Client	Buy
09:06:18	\$ / R On 15-Sep-08			Currency Future	1	7,000	57.24	Client	Buy
09:06:45	\$ / R On 13-Jun-08			Currency Future	1	30,000	239.90	Client	Buy
09:10:27	\$ / R On 13-Jun-08			Currency Future	1	10,000	79.96	Client	Buy
09:14:28	\$ / R On 15-Sep-08			Currency Future	1	13,000	106.28	Client	Buy
09:17:24	\$ / R On 15-Sep-08			Currency Future	1	64,000	523.20	Client	Buy
09:39:53	\$ / R On 13-Jun-08			Currency Future	1	10,000	80.04	Client	Buy
09:40:22	\$ / R On 13-Jun-08			Currency Future	1	10,000	80.01	Client	Buy
09:41:00	\$ / R On 13-Jun-08			Currency Future	1	10,000	79.96	Client	Buy
09:41:00	\$ / R On 13-Jun-08			Currency Future	1	10,000	79.96	Client	Buy
09:45:30	\$ / R On 13-Jun-08			Currency Future	1	5,000	39.99	Client	Buy
09:48:27	\$ / R On 13-Jun-08			Currency Future	1	50,000	0.00	Client	Sell
09:52:26	\$ / R On 17-Mar-08			Currency Future	1	30,000	233.78	Member	Buy
09:53:09	\$ / R On 17-Mar-08			Currency Future	1	30,000	0.00	Client	Sell
10:00:18	\$ / R On 13-Jun-08			Currency Future	1	10,000	79.90	Client	Buy
10:00:18	\$ / R On 13-Jun-08			Currency Future	1	10,000	79.90	Client	Buy

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10:00:18	\$ / R On 13-Jun-08			Currency Future	1	10,000	79.90	Client	Buy
10:01:16	\$ / R On 13-Jun-08			Currency Future	1	10,000	79.86	Client	Buy
10:01:32	\$ / R On 13-Jun-08			Currency Future	1	20,000	159.71	Client	Buy
10:01:42	\$ / R On 13-Jun-08			Currency Future	1	3,000	23.96	Client	Buy
10:06:54	\$ / R On 17-Mar-08			Currency Future	1	50,000	390.93	Client	Buy
10:19:15	\$ / R On 13-Jun-08			Currency Future	1	30,000	240.30	Client	Buy
10:19:51	\$ / R On 15-Sep-08			Currency Future	1	2,000	16.39	Client	Buy
10:38:32	\$ / R On 17-Mar-08			Currency Future	1	20,000	0.00	Client	Sell
10:40:06	\$ / R On 17-Mar-08			Currency Future	1	20,000	0.00	Client	Sell
11:00:36	\$ / R On 17-Mar-08			Currency Future	1	5,000	39.24	Client	Buy
11:38:28	\$ / R On 13-Jun-08			Currency Future	1	10,000	80.00	Client	Buy
11:38:28	\$ / R On 13-Jun-08			Currency Future	1	10,000	80.00	Client	Buy
11:46:54	\$ / R On 13-Jun-08			Currency Future	1	1,000	8.00	Client	Buy
11:47:26	\$ / R On 13-Jun-08			Currency Future	1	1,000	8.00	Client	Buy
11:58:08	\$ / R On 13-Jun-08			Currency Future	1	50,000	399.25	Client	Buy
11:58:08	\$ / R On 13-Jun-08			Currency Future	1	30,000	239.55	Client	Buy
12:00:37	\$ / R On 17-Mar-08			Currency Future	1	10,000	77.80	Client	Buy
12:00:37	\$ / R On 17-Mar-08			Currency Future	1	10,000	0.00	Client	Sell
12:01:58	\$ / R On 13-Jun-08			Currency Future	1	1,000	7.98	Client	Buy
12:02:04	\$ / R On 13-Jun-08			Currency Future	1	10,000	79.76	Client	Buy
12:02:04	\$ / R On 13-Jun-08			Currency Future	1	90,000	717.84	Client	Buy
12:02:04	\$ / R On 13-Jun-08			Currency Future	1	1,000	7.98	Client	Buy
12:02:04	\$ / R On 13-Jun-08			Currency Future	1	2,000	15.96	Client	Buy
12:02:32	\$ / R On 13-Jun-08			Currency Future	1	20,000	159.40	Client	Buy
12:04:19	\$ / R On 13-Jun-08			Currency Future	1	1,000	0.00	Client	Sell
12:04:19	\$ / R On 13-Jun-08			Currency Future	1	20,000	0.00	Client	Sell
12:04:19	\$ / R On 13-Jun-08			Currency Future	1	20,000	159.10	Client	Buy
12:04:19	\$ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Client	Sell
12:04:19	\$ / R On 13-Jun-08			Currency Future	1	1,000	7.95	Client	Buy
12:04:19	\$ / R On 13-Jun-08			Currency Future	1	10,000	79.50	Client	Buy
12:07:08	\$ / R On 13-Jun-08			Currency Future	1	20,000	0.00	Client	Sell
12:07:08	\$ / R On 13-Jun-08			Currency Future	1	20,000	159.00	Client	Buy
12:08:03	\$ / R On 13-Jun-08			Currency Future	1	30,000	238.50	Client	Buy
12:08:03	\$ / R On 13-Jun-08			Currency Future	1	30,000	0.00	Client	Sell
12:08:38	\$ / R On 17-Mar-08			Currency Future	1	35,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
12:41:50	\$ / R On 13-Jun-08			Currency Future	1	9,000	0.00	Client	Sell
12:41:50	\$ / R On 13-Jun-08			Currency Future	1	9,000	71.55	Client	Buy
12:55:47	\$ / R On 17-Mar-08			Currency Future	1	10,000	0.00	Client	Sell
13:28:25	\$ / R On 13-Jun-08			Currency Future	1	10,000	80.00	Client	Buy
13:28:25	\$ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Client	Sell
14:56:14	\$ / R On 13-Jun-08			Currency Future	1	130,000	0.00	Client	Sell
14:56:14	\$ / R On 13-Jun-08			Currency Future	1	130,000	1,040.95	Client	Buy
15:21:11	\$ / R On 13-Jun-08			Currency Future	1	10,000	80.25	Client	Buy
15:26:53	\$ / R On 17-Mar-08			Currency Future	1	1,000,000	0.00	Client	Sell
15:26:53	\$ / R On 17-Mar-08			Currency Future	1	1,000,000	7,821.30	Member	Buy
15:27:47	\$ / R On 13-Jun-08			Currency Future	1	1,000,000	0.00	Member	Sell
15:27:47	\$ / R On 13-Jun-08			Currency Future	1	1,000,000	8,015.20	Client	Buy
<b>Total for \$ / R Currency Future:</b>					<b>71</b>	<b>13,409,000</b>	<b>56,140.41</b>		
09:13:44	£ / R On 15-Sep-08			Currency Future	1	7,000	113.61	Client	Buy
09:17:55	£ / R On 15-Sep-08			Currency Future	1	32,000	519.68	Client	Buy
09:58:35	£ / R On 17-Mar-08			Currency Future	1	10,000	156.63	Member	Buy
09:59:27	£ / R On 17-Mar-08			Currency Future	1	10,000	0.00	Member	Sell
10:17:56	£ / R On 15-Sep-08			Currency Future	1	10,000	162.10	Client	Buy
10:19:26	£ / R On 15-Sep-08			Currency Future	1	1,000	16.21	Client	Buy
13:45:35	£ / R On 17-Mar-08			Currency Future	1	37,000	0.00	Client	Sell
13:45:43	£ / R On 13-Jun-08			Currency Future	1	37,000	594.59	Client	Buy
<b>Total for £ / R Currency Future:</b>					<b>8</b>	<b>144,000</b>	<b>1,562.82</b>		
09:11:58	€ / R On 13-Jun-08			Currency Future	1	1,000	0.00	Client	Sell
09:11:58	€ / R On 13-Jun-08			Currency Future	1	1,000	0.00	Client	Sell
09:11:58	€ / R On 13-Jun-08			Currency Future	1	1,000	12.18	Client	Buy
09:11:58	€ / R On 13-Jun-08			Currency Future	1	1,000	12.20	Client	Buy
09:12:10	€ / R On 13-Jun-08			Currency Future	1	18,000	0.00	Client	Sell
09:13:59	€ / R On 15-Sep-08			Currency Future	1	8,000	99.60	Client	Buy
09:18:09	€ / R On 15-Sep-08			Currency Future	1	42,000	523.32	Client	Buy
09:53:12	€ / R On 17-Mar-08			Currency Future	1	2,000,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
10:08:16	€ / R On 17-Mar-08			Currency Future	1	2,000,000	24,040.00	Client	Buy
10:17:48	€ / R On 15-Sep-08			Currency Future	1	13,000	161.85	Client	Buy
10:19:23	€ / R On 15-Sep-08			Currency Future	1	3,000	37.35	Client	Buy
10:45:39	€ / R On 15-Sep-08			Currency Future	1	1,000	0.00	Client	Sell
14:00:43	€ / R On 15-Sep-08			Currency Future	1	800,000	10,072.00	Client	Buy
15:17:29	€ / R On 13-Jun-08			Currency Future	1	20,000	0.00	Member	Sell
15:43:04	€ / R On 13-Jun-08			Currency Future	1	20,000	247.37	Client	Buy
<b>Total for € / R Currency Future:</b>					<b>15</b>	<b>4,929,000</b>	<b>35,205.87</b>		
10:25:35	R186 On 02-May-08			Bond Future	1	12,000,000	141,187.51	Member	Buy
10:25:35	R186 On 02-May-08			Bond Future	1	12,000,000	0.00	Client	Sell
<b>Total for R186 Bond Future:</b>					<b>2</b>	<b>24,000,000</b>	<b>141,187.51</b>		
<b>Grand Total for all Instruments:</b>					<b>96</b>	<b>42,482,000</b>	<b>234,096.61</b>		