



Derivatives Matched Trades Report

Report for 18/03/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:08:01	\$ / R On 15-Sep-08			Currency Future	1	127,000	0.00	Client	Sell
09:12:38	\$ / R On 15-Sep-08			Currency Future	1	26,000	0.00	Client	Sell
09:25:14	\$ / R On 13-Jun-08			Currency Future	1	80,000	0.00	Client	Sell
10:05:52	\$ / R On 13-Jun-08			Currency Future	1	3,000	24.81	Client	Buy
10:08:48	\$ / R On 13-Jun-08			Currency Future	1	5,000	41.25	Client	Buy
10:08:48	\$ / R On 13-Jun-08			Currency Future	1	5,000	0.00	Client	Sell
10:16:54	\$ / R On 13-Jun-08			Currency Future	1	15,000	0.00	Client	Sell
10:16:54	\$ / R On 13-Jun-08			Currency Future	1	15,000	123.75	Client	Buy
10:29:13	\$ / R On 13-Jun-08			Currency Future	1	4,000	0.00	Client	Sell
10:29:13	\$ / R On 13-Jun-08			Currency Future	1	4,000	32.89	Member	Buy
10:31:08	\$ / R On 13-Jun-08			Currency Future	1	500,000	4,129.40	Member	Buy
10:31:08	\$ / R On 13-Jun-08			Currency Future	1	500,000	0.00	Client	Sell
10:31:46	\$ / R On 13-Jun-08			Currency Future	1	1,000,000	8,172.50	Client	Buy
10:31:46	\$ / R On 13-Jun-08			Currency Future	1	1,000,000	0.00	Member	Sell
11:11:45	\$ / R On 13-Jun-08			Currency Future	1	20,000	0.00	Client	Sell
11:11:45	\$ / R On 13-Jun-08			Currency Future	1	20,000	165.00	Client	Buy
12:44:25	\$ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Client	Sell
12:44:25	\$ / R On 13-Jun-08			Currency Future	1	10,000	83.00	Client	Buy
12:44:25	\$ / R On 13-Jun-08			Currency Future	1	10,000	83.00	Client	Buy
13:13:22	\$ / R On 13-Jun-08			Currency Future	1	1,000	0.00	Client	Sell
13:13:22	\$ / R On 13-Jun-08			Currency Future	1	1,000	8.31	Client	Buy
14:05:08	\$ / R On 13-Jun-08			Currency Future	1	80,000	660.00	Client	Buy
14:14:14	\$ / R On 13-Jun-08			Currency Future	1	20,000	0.00	Member	Sell
14:15:25	\$ / R On 13-Jun-08			Currency Future	1	20,000	164.92	Member	Buy

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14:18:57	\$ / R On 15-Sep-08			Currency Future	1	100,000	843.00	Client	Buy
15:05:35	\$ / R On 13-Jun-08			Currency Future	1	30,000	247.05	Client	Buy
15:28:00	\$ / R On 15-Sep-08			Currency Future	1	200,000	1,686.00	Client	Buy
15:32:12	\$ / R On 13-Jun-08			Currency Future	1	12,000	98.64	Client	Buy
15:32:21	\$ / R On 13-Jun-08			Currency Future	1	1,000,000	8,175.00	Member	Buy
15:32:30	\$ / R On 13-Jun-08			Currency Future	1	23,000	188.60	Client	Buy
15:32:30	\$ / R On 13-Jun-08			Currency Future	1	25,000	205.00	Client	Buy
15:34:33	\$ / R On 13-Jun-08			Currency Future	1	50,000	410.00	Client	Buy
15:34:33	\$ / R On 13-Jun-08			Currency Future	1	50,000	0.00	Client	Sell
15:48:14	\$ / R On 13-Jun-08			Currency Future	1	1,000,000	0.00	Client	Sell
Total for \$ / R Currency Future:					34	5,966,000	25,542.11		
09:08:11	£ / R On 15-Sep-08			Currency Future	1	10,000	167.10	Client	Buy
09:08:11	£ / R On 15-Sep-08			Currency Future	1	10,000	0.00	Client	Sell
09:08:26	£ / R On 15-Sep-08			Currency Future	1	53,000	0.00	Client	Sell
09:11:58	£ / R On 15-Sep-08			Currency Future	1	13,000	0.00	Client	Sell
09:42:26	£ / R On 13-Jun-08			Currency Future	1	30,000	0.00	Member	Sell
10:33:30	£ / R On 13-Jun-08			Currency Future	1	30,000	495.68	Client	Buy
15:42:04	£ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Member	Sell
16:28:01	£ / R On 13-Jun-08			Currency Future	1	10,000	164.48	Member	Buy
Total for £ / R Currency Future:					8	166,000	827.25		
09:08:31	€ / R On 15-Sep-08			Currency Future	1	82,000	0.00	Client	Sell
09:11:54	€ / R On 15-Sep-08			Currency Future	1	16,000	0.00	Client	Sell
10:17:12	€ / R On 13-Jun-08			Currency Future	1	30,000	390.54	Client	Buy
10:56:40	€ / R On 13-Jun-08			Currency Future	1	100,000	0.00	Member	Sell
14:19:21	€ / R On 13-Jun-08			Currency Future	1	100,000	1,298.50	Member	Buy
15:38:48	€ / R On 13-Jun-08			Currency Future	1	80,000	1,027.76	Member	Buy
15:44:55	€ / R On 13-Jun-08			Currency Future	1	80,000	0.00	Client	Sell
16:07:21	€ / R On 13-Jun-08			Currency Future	1	20,000	256.62	Member	Buy
16:08:55	€ / R On 13-Jun-08			Currency Future	1	20,000	0.00	Client	Sell
16:15:37	€ / R On 13-Jun-08			Currency Future	1	90,000	1,156.59	Member	Buy

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16:21:31	€ / R On 13-Jun-08			Currency Future	1	90,000	0.00	Client	Sell
17:01:07	€ / R On 13-Jun-08			Currency Future	1	40,000	0.00	Member	Sell
17:03:42	€ / R On 13-Jun-08			Currency Future	1	40,000	515.80	Member	Buy
17:05:57	€ / R On 13-Jun-08			Currency Future	1	40,000	0.00	Member	Sell
17:05:57	€ / R On 13-Jun-08			Currency Future	1	40,000	516.60	Client	Buy
Total for € / R Currency Future:					15	868,000	5,162.41		
15:42:56	R157 On 02-May-08			Bond Future	1	8,000,000	0.00	Member	Sell
15:42:56	R157 On 02-May-08			Bond Future	1	8,000,000	99,632.78	Client	Buy
Total for R157 Bond Future:					2	16,000,000	99,632.78		
Grand Total for all Instruments:					59	23,000,000	131,164.54		