



Derivatives Matched Trades Report

Report for 03/04/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:02:06	\$ / R On 13-Jun-08			Currency Future	1	5,000	39.47	Client	Buy
09:02:16	\$ / R On 13-Jun-08			Currency Future	1	2,000	15.79	Client	Buy
09:02:19	\$ / R On 13-Jun-08			Currency Future	1	10,000	78.94	Client	Buy
09:02:21	\$ / R On 15-Sep-08			Currency Future	1	10,000	0.00	Client	Sell
09:02:56	\$ / R On 13-Jun-08			Currency Future	1	2,000	0.00	Client	Sell
09:03:14	\$ / R On 13-Jun-08			Currency Future	1	2,000	0.00	Client	Sell
09:06:55	\$ / R On 13-Jun-08			Currency Future	1	30,000	236.60	Client	Buy
09:10:49	\$ / R On 13-Jun-08			Currency Future	1	2,000	15.70	Client	Buy
09:40:29	\$ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Client	Sell
09:40:29	\$ / R On 13-Jun-08			Currency Future	1	10,000	78.48	Client	Buy
09:42:33	\$ / R On 13-Jun-08			Currency Future	1	5,000	0.00	Client	Sell
09:44:05	\$ / R On 13-Jun-08			Currency Future	1	20,000	0.00	Client	Sell
09:47:12	\$ / R On 13-Jun-08			Currency Future	1	20,000	0.00	Client	Sell
09:47:47	\$ / R On 13-Jun-08			Currency Future	1	50,000	0.00	Member	Sell
09:47:47	\$ / R On 13-Jun-08			Currency Future	1	50,000	0.00	Member	Sell
09:50:10	\$ / R On 13-Jun-08			Currency Future	1	50,000	394.87	Client	Buy
09:50:43	\$ / R On 13-Jun-08			Currency Future	1	50,000	394.61	Client	Buy
09:58:31	\$ / R On 13-Jun-08			Currency Future	1	20,000	157.92	Client	Buy
10:02:37	\$ / R On 12-Dec-08			Currency Future	1	2,000	16.51	Client	Buy
10:08:16	\$ / R On 13-Jun-08			Currency Future	1	1,000	0.00	Client	Sell
10:08:16	\$ / R On 13-Jun-08			Currency Future	1	1,000	7.89	Client	Buy
10:09:14	\$ / R On 13-Jun-08			Currency Future	1	6,000	47.36	Client	Buy
10:09:14	\$ / R On 13-Jun-08			Currency Future	1	6,000	0.00	Client	Sell
10:11:23	\$ / R On 13-Jun-08			Currency Future	1	119,000	0.00	Client	Sell

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10:34:01	\$ / R On 13-Jun-08			Currency Future	1	5,000	39.31	Client	Buy
10:34:01	\$ / R On 13-Jun-08			Currency Future	1	5,000	0.00	Client	Sell
10:48:24	\$ / R On 13-Jun-08			Currency Future	1	15,000	0.00	Client	Sell
10:48:38	\$ / R On 13-Jun-08			Currency Future	1	28,000	0.00	Client	Sell
10:51:45	\$ / R On 15-Sep-08			Currency Future	1	3,000	24.15	Client	Buy
10:51:45	\$ / R On 15-Sep-08			Currency Future	1	3,000	0.00	Client	Sell
10:52:41	\$ / R On 13-Jun-08			Currency Future	1	100,000	0.00	Member	Sell
10:54:30	\$ / R On 13-Jun-08			Currency Future	1	100,000	789.33	Client	Buy
10:55:11	\$ / R On 13-Jun-08			Currency Future	1	2,000	0.00	Client	Sell
11:01:06	\$ / R On 13-Jun-08			Currency Future	1	1,000	7.90	Client	Buy
11:04:02	\$ / R On 13-Jun-08			Currency Future	1	200,000	1,579.40	Client	Buy
11:18:25	\$ / R On 13-Jun-08			Currency Future	1	35,000	276.40	Client	Buy
11:22:04	\$ / R On 13-Jun-08			Currency Future	1	20,000	157.94	Client	Buy
11:41:33	\$ / R On 15-Sep-08			Currency Future	1	50,000	403.88	Client	Buy
12:22:03	\$ / R On 15-Sep-08			Currency Future	1	25,000	201.94	Client	Buy
12:33:54	\$ / R On 13-Jun-08			Currency Future	1	5,000	39.82	Member	Buy
12:33:54	\$ / R On 13-Jun-08			Currency Future	1	5,000	0.00	Member	Sell
12:34:35	\$ / R On 13-Jun-08			Currency Future	1	5,000	0.00	Member	Sell
12:34:35	\$ / R On 13-Jun-08			Currency Future	1	5,000	39.82	Client	Buy
12:43:25	\$ / R On 13-Jun-08			Currency Future	1	50,000	394.85	Client	Buy
12:45:20	\$ / R On 13-Jun-08			Currency Future	1	5,000	39.40	Client	Buy
12:45:20	\$ / R On 13-Jun-08			Currency Future	1	5,000	0.00	Client	Sell
12:45:20	\$ / R On 13-Jun-08			Currency Future	1	1,000	0.00	Client	Sell
12:50:47	\$ / R On 13-Jun-08			Currency Future	1	129,000	1,021.68	Member	Buy
12:52:59	\$ / R On 13-Jun-08			Currency Future	1	129,000	0.00	Client	Sell
12:58:56	\$ / R On 13-Jun-08			Currency Future	1	3,000	0.00	Client	Sell
12:58:56	\$ / R On 13-Jun-08			Currency Future	1	3,000	23.85	Client	Buy
13:08:40	\$ / R On 15-Sep-08			Currency Future	1	2,000	16.26	Client	Buy
14:01:43	\$ / R On 13-Jun-08			Currency Future	1	50,000	0.00	Member	Sell
14:06:48	\$ / R On 13-Jun-08			Currency Future	1	250,000	0.00	Member	Sell
14:53:49	\$ / R On 13-Jun-08			Currency Future	1	400,000	0.00	Member	Sell
14:53:49	\$ / R On 13-Jun-08			Currency Future	1	400,000	3,186.16	Client	Buy
15:09:26	\$ / R On 13-Jun-08			Currency Future	1	2,000,000	0.00	Member	Sell
15:09:26	\$ / R On 13-Jun-08			Currency Future	1	2,000,000	15,869.20	Client	Buy
15:13:35	\$ / R On 13-Jun-08			Currency Future	1	12,000	0.00	Client	Sell

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15:13:35	\$ / R On 13-Jun-08			Currency Future	1	3,000	0.00	Client	Sell
15:13:35	\$ / R On 13-Jun-08			Currency Future	1	12,000	95.40	Client	Buy
15:13:35	\$ / R On 13-Jun-08			Currency Future	1	3,000	23.85	Client	Buy
15:13:47	\$ / R On 13-Jun-08			Currency Future	1	35,000	279.41	Client	Buy
15:13:55	\$ / R On 13-Jun-08			Currency Future	1	50,000	399.15	Client	Buy
15:19:53	\$ / R On 13-Jun-08			Currency Future	1	250,000	1,985.63	Client	Buy
15:37:48	\$ / R On 13-Jun-08			Currency Future	1	50,000	397.50	Client	Buy
15:52:16	\$ / R On 13-Jun-08			Currency Future	1	1,000	0.00	Client	Sell
15:52:16	\$ / R On 13-Jun-08			Currency Future	1	1,000	7.99	Client	Buy
16:02:44	\$ / R On 13-Jun-08			Currency Future	1	6,000	48.30	Client	Buy
16:02:44	\$ / R On 13-Jun-08			Currency Future	1	6,000	0.00	Client	Sell
Total for \$ / R Currency Future:					70	6,951,000	28,832.61		
09:06:44	£ / R On 15-Sep-08			Currency Future	1	5,000	79.17	Client	Buy
09:10:45	£ / R On 13-Jun-08			Currency Future	1	50,000	777.13	Member	Buy
09:49:04	£ / R On 13-Jun-08			Currency Future	1	20,000	311.59	Client	Buy
10:01:17	£ / R On 12-Dec-08			Currency Future	1	2,000	32.17	Client	Buy
10:27:42	£ / R On 13-Jun-08			Currency Future	1	50,000	0.00	Client	Sell
10:33:52	£ / R On 15-Sep-08			Currency Future	1	15,000	236.90	Client	Buy
11:20:14	£ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Member	Sell
12:17:59	£ / R On 13-Jun-08			Currency Future	1	10,000	155.44	Member	Buy
13:09:33	£ / R On 13-Jun-08			Currency Future	1	53,000	0.00	Client	Sell
15:46:04	£ / R On 12-Dec-08			Currency Future	1	7,000	114.33	Client	Buy
Total for £ / R Currency Future:					10	222,000	1,706.72		
09:41:12	€ / R On 13-Jun-08			Currency Future	1	150,000	0.00	Member	Sell
09:51:31	€ / R On 13-Jun-08			Currency Future	1	150,000	1,844.55	Member	Buy
10:02:06	€ / R On 12-Dec-08			Currency Future	1	1,000	12.76	Client	Buy
10:11:37	€ / R On 12-Dec-08			Currency Future	1	40,000	510.10	Client	Buy
10:37:43	€ / R On 13-Jun-08			Currency Future	1	200,000	2,445.50	Member	Buy
10:38:25	€ / R On 13-Jun-08			Currency Future	1	200,000	0.00	Client	Sell
11:35:10	€ / R On 12-Dec-08			Currency Future	1	20,000	255.29	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
12:13:32	€ / R On 12-Dec-08			Currency Future	1	20,000	255.20	Client	Buy
13:31:30	€ / R On 15-Sep-08			Currency Future	1	6,000	0.00	Client	Sell
14:08:55	€ / R On 13-Jun-08			Currency Future	1	400,000	0.00	Member	Sell
14:33:37	€ / R On 13-Jun-08			Currency Future	1	30,000	368.70	Client	Buy
14:33:37	€ / R On 13-Jun-08			Currency Future	1	30,000	0.00	Client	Sell
14:51:27	€ / R On 13-Jun-08			Currency Future	1	25,000	0.00	Client	Sell
15:20:12	€ / R On 13-Jun-08			Currency Future	1	400,000	4,921.00	Client	Buy
15:40:14	€ / R On 13-Jun-08			Currency Future	1	2,000,000	0.00	Member	Sell
15:40:14	€ / R On 13-Jun-08			Currency Future	1	2,000,000	24,800.00	Client	Buy
16:05:59	€ / R On 13-Jun-08			Currency Future	1	50,000	0.00	Member	Sell
16:30:10	€ / R On 13-Jun-08			Currency Future	1	50,000	618.98	Member	Buy
16:49:38	€ / R On 13-Jun-08			Currency Future	1	15,000	0.00	Member	Sell
16:54:49	€ / R On 13-Jun-08			Currency Future	1	15,000	186.34	Client	Buy
Total for € / R Currency Future:					20	5,802,000	36,218.41		
15:33:51	R209 On 02-May-08			Bond Future	1	2,400,000	18,107.37		Buy
15:33:51	R209 On 02-May-08			Bond Future	1	2,400,000	0.00	Member	Sell
Total for R209 Bond Future:					2	4,800,000	18,107.37		
Grand Total for all Instruments:					102	17,775,000	84,865.11		