

Derivatives Matched Trades Report

Report for 08/04/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:54:40	\$ / R On 13-Jun-08			Currency Future	1	500,000	3,954.45	Client	Buy
08:54:40	\$ / R On 13-Jun-08			Currency Future	1	500,000	0.00	Member	Sell
09:57:51	\$ / R On 13-Jun-08			Currency Future	1	500,000	3,966.50	Client	Buy
09:57:51	\$ / R On 13-Jun-08			Currency Future	1	500,000	0.00	Member	Sell
10:02:52	\$ / R On 15-Sep-08			Currency Future	1	10,000	0.00	Client	Sell
10:02:52	\$ / R On 15-Sep-08			Currency Future	1	10,000	81.03	Client	Buy
10:11:29	\$ / R On 12-Dec-08			Currency Future	1	4,000	33.34	Client	Buy
10:29:39	\$ / R On 12-Dec-08			Currency Future	1	2,000	16.63	Client	Buy
10:38:16	\$ / R On 12-Dec-08			Currency Future	1	7,000	58.22	Client	Buy
12:19:58	\$ / R On 13-Jun-08			Currency Future	1	5,167,000	0.00	Member	Sell
13:27:51	\$ / R On 13-Jun-08			Currency Future	1	2,000	15.87	Client	Buy
13:27:51	\$ / R On 13-Jun-08			Currency Future	1	2,000	0.00	Client	Sell
16:35:15	\$ / R On 13-Jun-08			Currency Future	1	5,167,000	41,028.56	Client	Buy
Total for \$ / R Currency Future:					13	12,371,000	49,154.59		
10:37:28	£ / R On 13-Jun-08			Currency Future	1	10,000	156.30	Client	Buy
10:52:24	£ / R On 12-Dec-08			Currency Future	1	4,000	64.60	Client	Buy
10:55:19	£ / R On 13-Jun-08			Currency Future	1	10,000	156.20	Client	Buy
11:09:57	£ / R On 13-Jun-08			Currency Future	1	25,000	388.50	Member	Buy
11:16:41	£ / R On 15-Sep-08			Currency Future	1	10,000	158.89	Client	Buy
12:36:20	£ / R On 13-Jun-08			Currency Future	1	10,000	155.90	Client	Buy
12:37:48	£ / R On 13-Jun-08			Currency Future	1	25,000	0.00	Client	Sell
12:57:22	£ / R On 13-Jun-08			Currency Future	1	5,000	77.90	Client	Buy

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13:07:37	£ / R On 13-Jun-08			Currency Future	1	10,000	155.70	Client	Buy
13:07:47	£ / R On 13-Jun-08			Currency Future	1	10,000	155.70	Client	Buy
13:14:33	£ / R On 13-Jun-08			Currency Future	1	5,000	77.84	Client	Buy
13:21:19	£ / R On 13-Jun-08			Currency Future	1	50,000	773.60	Member	Buy
14:06:55	£ / R On 13-Jun-08			Currency Future	1	50,000	0.00	Client	Sell
16:21:32	£ / R On 13-Jun-08			Currency Future	1	5,000	77.75	Client	Buy
Total for £ / R Currency Future:					14	229,000	2,398.88		
10:11:48	€ / R On 12-Dec-08			Currency Future	1	2,000	25.99	Client	Buy
10:40:09	€ / R On 12-Dec-08			Currency Future	1	5,000	64.77	Client	Buy
11:17:38	€ / R On 15-Sep-08			Currency Future	1	7,000	89.06	Client	Buy
16:06:33	€ / R On 13-Jun-08			Currency Future	1	2,000,000	0.00	Member	Sell
16:35:38	€ / R On 13-Jun-08			Currency Future	1	2,000,000	24,870.00	Client	Buy
Total for € / R Currency Future:					5	4,014,000	25,049.82		
15:02:57	R157 On 07-Aug-08	9.50	Put	Option on Bond Future	1	20,000,000	0.00	Client	Sell
15:02:57	R157 On 07-Aug-08	9.50	Put	Option on Bond Future	1	20,000,000	0.00	Member	Buy
15:05:30	R157 On 07-Aug-08	750.00	Put	Option on Bond Future	1	20,000,000	0.00	Member	Sell
15:05:30	R157 On 07-Aug-08	750.00	Put	Option on Bond Future	1	20,000,000	0.00	Client	Buy
15:10:32	R157 On 07-Aug-08	9.50	Put	Option on Bond Future	1	20,000,000	0.00	Client	Buy
15:10:32	R157 On 07-Aug-08	9.50	Put	Option on Bond Future	1	20,000,000	0.00	Member	Sell
15:10:55	R157 On 07-Aug-08	9.50	Put	Option on Bond Future	1	20,000,000	0.00	Member	Buy
15:10:55	R157 On 07-Aug-08	9.50	Put	Option on Bond Future	1	20,000,000	0.00	Client	Sell
Total for R157 Bond Future:					8	160,000,000	0.00		
15:22:37	R209 On 07-Aug-08			Bond Future	1	58,000,000	0.00		Sell
15:22:37	R209 On 07-Aug-08			Bond Future	1	58,000,000	452,507.88	Client	Buy
15:23:01	R209 On 07-Aug-08			Bond Future	1	13,000,000	101,424.18	Client	Buy
15:23:01	R209 On 07-Aug-08			Bond Future	1	13,000,000	0.00		Sell
15:23:22	R209 On 07-Aug-08			Bond Future	1	31,000,000	241,857.66	Client	Buy

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15:23:22	R209 On 07-Aug-08			Bond Future	1	31,000,000	0.00		Sell
15:23:47	R209 On 07-Aug-08			Bond Future	1	85,000,000	0.00		Sell
15:23:47	R209 On 07-Aug-08			Bond Future	1	85,000,000	663,158.10	Client	Buy
15:24:13	R209 On 07-Aug-08			Bond Future	1	58,000,000	0.00		Sell
15:24:13	R209 On 07-Aug-08			Bond Future	1	58,000,000	452,507.88	Client	Buy
Total for R209 Bond Future:					10	490,000,000	1,911,455.70		
Grand Total for all Instruments:					50	666,614,000	1,988,059.00		