



# Derivatives Matched Trades Report

Report for 24/01/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:14:45	\$ / R On 17-Mar-08			Currency Future	1	25,000	179.29	Client	Buy
09:18:40	\$ / R On 17-Mar-08			Currency Future	1	10,000	71.70	Client	Buy
09:35:55	\$ / R On 17-Mar-08			Currency Future	1	50,000	358.48	Client	Buy
10:05:06	\$ / R On 17-Mar-08			Currency Future	1	3,000	0.00	Client	Sell
10:05:06	\$ / R On 17-Mar-08			Currency Future	1	3,000	21.45	Client	Buy
10:07:02	\$ / R On 13-Jun-08			Currency Future	1	2,000	0.00	Client	Sell
11:33:49	\$ / R On 17-Mar-08			Currency Future	1	47,000	336.05	Client	Buy
11:33:49	\$ / R On 17-Mar-08			Currency Future	1	3,000	21.45	Client	Buy
11:33:49	\$ / R On 17-Mar-08			Currency Future	1	47,000	0.00	Client	Sell
11:33:49	\$ / R On 17-Mar-08			Currency Future	1	3,000	0.00	Client	Sell
12:10:22	\$ / R On 17-Mar-08			Currency Future	1	53,000	380.17	Client	Buy
12:11:55	\$ / R On 17-Mar-08			Currency Future	1	20,000	143.46	Client	Buy
12:56:51	\$ / R On 17-Mar-08			Currency Future	1	1,000,000	7,174.70	Client	Buy
12:56:51	\$ / R On 17-Mar-08			Currency Future	1	1,000,000	0.00	Member	Sell
13:45:46	\$ / R On 13-Jun-08			Currency Future	1	50,000	0.00	Member	Sell
13:46:13	\$ / R On 13-Jun-08			Currency Future	1	50,000	364.86	Member	Buy
13:47:09	\$ / R On 13-Jun-08			Currency Future	1	35,000	0.00	Member	Sell
13:47:35	\$ / R On 13-Jun-08			Currency Future	1	35,000	255.21	Member	Buy
13:50:47	\$ / R On 15-Sep-08			Currency Future	1	100,000	744.00	Client	Buy
14:08:17	\$ / R On 13-Jun-08			Currency Future	1	100,000	0.00	Member	Sell
16:26:46	\$ / R On 17-Mar-08			Currency Future	1	7,000	49.77	Client	Buy
16:33:15	\$ / R On 13-Jun-08			Currency Future	1	25,000	181.28	Client	Buy
16:36:13	\$ / R On 17-Mar-08			Currency Future	1	50,000	0.00	Client	Sell
16:43:40	\$ / R On 13-Jun-08			Currency Future	1	100,000	727.14	Client	Buy
16:46:42	\$ / R On 13-Jun-08			Currency Future	1	50,000	362.50	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
17:47:27	\$ / R On 17-Mar-08			Currency Future	1	4,950,000	0.00	Member	Sell
17:48:49	\$ / R On 17-Mar-08			Currency Future	1	4,950,000	35,110.35	Member	Buy
<b>Total for \$ / R Currency Future:</b>					<b>27</b>	<b>12,768,000</b>	<b>46,481.84</b>		
11:05:48	£ / R On 13-Jun-08			Currency Future	1	40,000	0.00	Member	Sell
11:13:02	£ / R On 13-Jun-08			Currency Future	1	40,000	566.40	Client	Buy
<b>Total for £ / R Currency Future:</b>					<b>2</b>	<b>80,000</b>	<b>566.40</b>		
09:39:48	R153 On 02-May-08			Bond Future	1	74,000,000	0.00		Sell
09:39:48	R153 On 02-May-08			Bond Future	1	74,000,000	816,398.27	Client	Buy
09:40:41	R153 On 02-May-08			Bond Future	1	183,000,000	2,018,930.85	Client	Buy
09:40:41	R153 On 02-May-08			Bond Future	1	183,000,000	0.00		Sell
09:41:25	R153 On 02-May-08			Bond Future	1	17,000,000	187,550.95	Client	Buy
09:41:25	R153 On 02-May-08			Bond Future	1	17,000,000	0.00		Sell
09:41:50	R153 On 02-May-08			Bond Future	1	38,000,000	419,231.54	Client	Buy
09:41:50	R153 On 02-May-08			Bond Future	1	38,000,000	0.00		Sell
09:42:25	R153 On 02-May-08			Bond Future	1	68,000,000	750,203.81	Client	Buy
09:42:25	R153 On 02-May-08			Bond Future	1	68,000,000	0.00		Sell
<b>Total for R153 Bond Future:</b>					<b>10</b>	<b>760,000,000</b>	<b>4,192,315.42</b>		
<b>Grand Total for all Instruments:</b>					<b>39</b>	<b>772,848,000</b>	<b>4,239,363.66</b>		