



Derivatives Matched Trades Report

Report for 28/01/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:55:21	\$ / R On 17-Mar-08			Currency Future	1	10,000	72.50	Client	Buy
08:55:21	\$ / R On 17-Mar-08			Currency Future	1	10,000	0.00	Client	Sell
09:10:50	\$ / R On 13-Jun-08			Currency Future	1	40,000	0.00	Member	Sell
09:29:31	\$ / R On 13-Jun-08			Currency Future	1	4,000,000	29,904.80	Client	Buy
09:29:31	\$ / R On 13-Jun-08			Currency Future	1	4,000,000	0.00	Member	Sell
09:29:32	\$ / R On 17-Mar-08			Currency Future	1	500,000	0.00	Member	Sell
09:36:59	\$ / R On 13-Jun-08			Currency Future	1	350,000	0.00	Member	Sell
09:38:01	\$ / R On 17-Mar-08			Currency Future	1	500,000	3,624.25	Member	Buy
09:38:42	\$ / R On 17-Mar-08			Currency Future	1	1,800,000	0.00	Member	Sell
09:39:12	\$ / R On 13-Jun-08			Currency Future	1	2,000,000	0.00	Member	Sell
09:43:04	\$ / R On 13-Jun-08			Currency Future	1	2,000,000	14,754.00	Client	Buy
09:43:54	\$ / R On 17-Mar-08			Currency Future	1	1,800,000	12,798.36	Client	Buy
09:44:39	\$ / R On 17-Mar-08			Currency Future	1	500,000	0.00	Client	Sell
09:45:07	\$ / R On 13-Jun-08			Currency Future	1	350,000	2,614.15	Client	Buy
10:07:34	\$ / R On 15-Sep-08			Currency Future	1	500,000	0.00	Client	Sell
10:23:00	\$ / R On 17-Mar-08			Currency Future	1	20,000	0.00	Client	Sell
10:27:00	\$ / R On 17-Mar-08			Currency Future	1	500,000	3,658.75	Client	Buy
11:20:50	\$ / R On 17-Mar-08			Currency Future	1	10,000	0.00	Member	Sell
11:22:45	\$ / R On 17-Mar-08			Currency Future	1	10,000	72.64	Client	Buy
11:58:08	\$ / R On 13-Jun-08			Currency Future	1	2,000,000	0.00	Member	Sell
12:21:41	\$ / R On 13-Jun-08			Currency Future	1	40,000	298.50	Client	Buy
12:26:45	\$ / R On 13-Jun-08			Currency Future	1	2,000,000	14,883.80	Client	Buy
12:59:01	\$ / R On 17-Mar-08			Currency Future	1	20,000	0.00	Client	Sell
13:42:23	\$ / R On 17-Mar-08			Currency Future	1	1,000,000	0.00	Member	Sell
13:54:15	\$ / R On 17-Mar-08			Currency Future	1	1,000,000	7,293.50	Client	Buy

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14:59:02	\$ / R On 17-Mar-08			Currency Future	1	4,000	29.02	Member	Buy
15:04:02	\$ / R On 17-Mar-08			Currency Future	1	50,000	364.13	Client	Buy
15:37:29	\$ / R On 17-Mar-08			Currency Future	1	4,000	0.00	Client	Sell
15:46:04	\$ / R On 17-Mar-08			Currency Future	1	8,000	57.96	Client	Buy
15:46:04	\$ / R On 17-Mar-08			Currency Future	1	8,000	0.00	Client	Sell
15:46:04	\$ / R On 17-Mar-08			Currency Future	1	42,000	0.00	Client	Sell
15:56:54	\$ / R On 17-Mar-08			Currency Future	1	3,000	21.81	Client	Buy
15:56:54	\$ / R On 17-Mar-08			Currency Future	1	3,000	0.00	Client	Sell
16:31:40	\$ / R On 17-Mar-08			Currency Future	1	20,000	146.06	Client	Buy
16:57:24	\$ / R On 17-Mar-08			Currency Future	1	17,000	124.14	Client	Buy
Total for \$ / R Currency Future:					35	25,119,000	90,718.37		
09:47:13	£ / R On 17-Mar-08			Currency Future	1	20,000	0.00	Member	Sell
13:08:34	£ / R On 15-Sep-08			Currency Future	1	30,000	0.00	Client	Sell
14:13:22	£ / R On 17-Mar-08			Currency Future	1	20,000	288.30	Client	Buy
Total for £ / R Currency Future:					3	70,000	288.30		
09:10:40	€ / R On 15-Sep-08			Currency Future	1	1,000,000	0.00	Member	Sell
09:20:17	€ / R On 15-Sep-08			Currency Future	1	1,000,000	11,111.00	Client	Buy
10:52:40	€ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Member	Sell
10:53:07	€ / R On 13-Jun-08			Currency Future	1	30,000	0.00	Member	Sell
12:20:23	€ / R On 13-Jun-08			Currency Future	1	30,000	438.83	Client	Buy
12:21:06	€ / R On 13-Jun-08			Currency Future	1	10,000	146.28	Client	Buy
14:11:59	€ / R On 15-Sep-08			Currency Future	1	36,000	400.68	Client	Buy
Total for € / R Currency Future:					7	2,116,000	12,096.78		
14:50:24	R157 On 07-Feb-08			Bond Future	1	42,000,000	0.00	Member	Sell
14:50:24	R157 On 07-Feb-08			Bond Future	1	42,000,000	556,884.05	Client	Buy
14:51:10	R157 On 02-May-08			Bond Future	1	42,000,000	0.00	Client	Sell
14:51:10	R157 On 02-May-08			Bond Future	1	42,000,000	541,549.01	Member	Buy
15:04:17	R157 On 07-Feb-08			Bond Future	1	37,000,000	0.00	Member	Sell

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15:04:17	R157 On 07-Feb-08			Bond Future	1	37,000,000	490,993.77	Client	Buy
Total for R157 Bond Future:					6	242,000,000	1,589,426.83		
Grand Total for all Instruments:					51	269,305,000	1,692,530.28		