



# Derivatives Matched Trades Report

Report for 30/01/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:31:24	\$ / R On 17-Mar-08			Currency Future	1	1,000,000	0.00	Member	Sell
09:31:24	\$ / R On 17-Mar-08			Currency Future	1	1,000,000	7,268.60	Client	Buy
09:51:20	\$ / R On 15-Sep-08			Currency Future	1	1,000	7.59	Client	Buy
10:07:44	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	0.00	Member	Sell
10:19:34	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	7,581.20	Client	Buy
10:29:43	\$ / R On 17-Mar-08			Currency Future	1	700,000	0.00	Member	Sell
10:51:29	\$ / R On 17-Mar-08			Currency Future	1	700,000	5,050.71	Member	Buy
12:01:04	\$ / R On 17-Mar-08			Currency Future	1	20,000	147.32	Client	Buy
12:05:29	\$ / R On 17-Mar-08			Currency Future	1	30,000	220.53	Client	Buy
12:06:52	\$ / R On 17-Mar-08			Currency Future	1	40,000	294.37	Client	Buy
12:06:52	\$ / R On 17-Mar-08			Currency Future	1	40,000	0.00	Member	Sell
12:08:18	\$ / R On 17-Mar-08			Currency Future	1	10,000	0.00	Client	Sell
12:08:18	\$ / R On 17-Mar-08			Currency Future	1	10,000	73.38	Client	Buy
12:20:39	\$ / R On 17-Mar-08			Currency Future	1	4,000	29.39	Client	Buy
12:20:39	\$ / R On 17-Mar-08			Currency Future	1	3,000	22.02	Client	Buy
12:20:39	\$ / R On 17-Mar-08			Currency Future	1	3,000	0.00	Client	Sell
12:22:30	\$ / R On 17-Mar-08			Currency Future	1	13,000	95.42	Client	Buy
12:37:03	\$ / R On 17-Mar-08			Currency Future	1	10,000	73.40	Client	Buy
12:53:04	\$ / R On 13-Jun-08			Currency Future	1	1,800,000	0.00	Member	Sell
13:07:19	\$ / R On 13-Jun-08			Currency Future	1	1,800,000	13,489.20	Client	Buy
14:50:59	\$ / R On 17-Mar-08			Currency Future	1	3,000	0.00	Client	Sell
14:50:59	\$ / R On 17-Mar-08			Currency Future	1	3,000	21.96	Client	Buy
15:14:47	\$ / R On 17-Mar-08			Currency Future	1	2,000	0.00	Client	Sell
15:22:00	\$ / R On 17-Mar-08			Currency Future	1	150,000	0.00	Client	Sell
15:40:12	\$ / R On 17-Mar-08			Currency Future	1	5,000	36.75	Client	Buy

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15:40:12	\$ / R On 17-Mar-08			Currency Future	1	5,000	0.00	Client	Sell
15:40:23	\$ / R On 17-Mar-08			Currency Future	1	5,000	36.82	Client	Buy
15:48:00	\$ / R On 17-Mar-08			Currency Future	1	20,000	0.00	Client	Sell
15:58:36	\$ / R On 13-Jun-08			Currency Future	1	1,331,000	0.00	Member	Sell
15:58:36	\$ / R On 13-Jun-08			Currency Future	1	1,331,000	9,995.81	Client	Buy
16:21:48	\$ / R On 17-Mar-08			Currency Future	1	3,000	22.08	Client	Buy
16:21:48	\$ / R On 17-Mar-08			Currency Future	1	3,000	0.00	Client	Sell
<b>Total for \$ / R Currency Future:</b>					<b>32</b>	<b>12,045,000</b>	<b>44,466.56</b>		
16:40:02	£ / R On 17-Mar-08			Currency Future	1	70,000	0.00	Member	Sell
16:46:50	£ / R On 17-Mar-08			Currency Future	1	70,000	1,022.14	Client	Buy
<b>Total for £ / R Currency Future:</b>					<b>2</b>	<b>140,000</b>	<b>1,022.14</b>		
10:18:25	€ / R On 13-Jun-08			Currency Future	1	250,000	2,727.50	Member	Buy
10:20:02	€ / R On 13-Jun-08			Currency Future	1	250,000	0.00	Client	Sell
14:46:26	€ / R On 15-Sep-08			Currency Future	1	10,000	0.00	Member	Sell
14:47:53	€ / R On 15-Sep-08			Currency Future	1	760,000	0.00	Member	Sell
14:48:33	€ / R On 15-Sep-08			Currency Future	1	10,000	0.00	Client	Sell
14:48:33	€ / R On 15-Sep-08			Currency Future	1	10,000	112.60	Member	Buy
14:50:52	€ / R On 15-Sep-08			Currency Future	1	760,000	8,557.22	Member	Buy
14:57:13	€ / R On 15-Sep-08			Currency Future	1	10,000	112.60	Client	Buy
14:57:13	€ / R On 15-Sep-08			Currency Future	1	10,000	0.00	Member	Sell
14:58:34	€ / R On 15-Sep-08			Currency Future	1	10,000	112.60	Client	Buy
<b>Total for € / R Currency Future:</b>					<b>10</b>	<b>2,080,000</b>	<b>11,622.51</b>		
13:05:43	ALBI On 07-Feb-08			Index Future	1	27,400,000	0.00	Member	Sell
13:05:43	ALBI On 07-Feb-08			Index Future	1	27,400,000	0.00	Client	Buy
<b>Total for ALBI Index Future:</b>					<b>2</b>	<b>54,800,000</b>	<b>0.00</b>		

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<b>Grand Total for all Instruments:</b>					<b>46</b>	<b>69,065,000</b>	<b>57,111.20</b>		
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