



# Derivatives Matched Trades Report

Report for 08/02/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:01:48	\$ / R On 17-Mar-08			Currency Future	1	50,000	389.58	Client	Buy
09:15:13	\$ / R On 13-Jun-08			Currency Future	1	100,000	0.00	Member	Sell
09:18:20	\$ / R On 17-Mar-08			Currency Future	1	2,000	15.57	Client	Buy
09:20:20	\$ / R On 13-Jun-08			Currency Future	1	100,000	793.84	Member	Buy
09:25:50	\$ / R On 17-Mar-08			Currency Future	1	100,000	775.00	Client	Buy
09:29:43	\$ / R On 17-Mar-08			Currency Future	1	8,000	61.60	Client	Buy
09:29:43	\$ / R On 17-Mar-08			Currency Future	1	8,000	0.00	Client	Sell
09:34:04	\$ / R On 17-Mar-08			Currency Future	1	5,000	38.50	Client	Buy
09:34:04	\$ / R On 17-Mar-08			Currency Future	1	7,000	0.00	Client	Sell
09:34:04	\$ / R On 17-Mar-08			Currency Future	1	5,000	0.00	Client	Sell
09:40:30	\$ / R On 15-Sep-08			Currency Future	1	500,000	4,057.75	Client	Buy
09:54:26	\$ / R On 17-Mar-08			Currency Future	1	100,000	777.65	Client	Buy
10:04:35	\$ / R On 17-Mar-08			Currency Future	1	10,000	77.30	Client	Buy
10:04:35	\$ / R On 17-Mar-08			Currency Future	1	10,000	0.00	Client	Sell
10:40:55	\$ / R On 17-Mar-08			Currency Future	1	10,000	0.00	Client	Sell
10:40:55	\$ / R On 17-Mar-08			Currency Future	1	10,000	77.21	Client	Buy
10:45:09	\$ / R On 17-Mar-08			Currency Future	1	300,000	2,358.30	Member	Buy
11:13:54	\$ / R On 17-Mar-08			Currency Future	1	300,000	0.00	Member	Sell
12:52:41	\$ / R On 17-Mar-08			Currency Future	1	20,000	0.00	Client	Sell
12:52:49	\$ / R On 17-Mar-08			Currency Future	1	3,000	0.00	Client	Sell
12:53:01	\$ / R On 17-Mar-08			Currency Future	1	1,000	0.00	Client	Sell
12:59:16	\$ / R On 17-Mar-08			Currency Future	1	3,000	0.00	Client	Sell
12:59:16	\$ / R On 17-Mar-08			Currency Future	1	3,000	23.62	Member	Buy
12:59:30	\$ / R On 13-Jun-08			Currency Future	1	3,000	24.25	Member	Buy
12:59:30	\$ / R On 13-Jun-08			Currency Future	1	3,000	0.00	Client	Sell

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13:03:19	\$ / R On 17-Mar-08			Currency Future	1	3,000	23.62	Client	Buy
13:03:19	\$ / R On 17-Mar-08			Currency Future	1	3,000	0.00	Member	Sell
13:03:36	\$ / R On 17-Mar-08			Currency Future	1	3,000	0.00	Member	Sell
13:03:36	\$ / R On 17-Mar-08			Currency Future	1	3,000	23.62	Client	Buy
13:03:53	\$ / R On 13-Jun-08			Currency Future	1	3,000	24.13	Client	Buy
13:03:53	\$ / R On 13-Jun-08			Currency Future	1	3,000	0.00	Member	Sell
13:04:01	\$ / R On 13-Jun-08			Currency Future	1	3,000	0.00	Member	Sell
13:04:01	\$ / R On 13-Jun-08			Currency Future	1	3,000	24.13	Client	Buy
13:05:02	\$ / R On 17-Mar-08			Currency Future	1	300,000	2,327.40	Client	Buy
13:10:12	\$ / R On 13-Jun-08			Currency Future	1	35,000	283.43	Client	Buy
13:14:22	\$ / R On 17-Mar-08			Currency Future	1	10,000	79.10	Client	Buy
13:14:22	\$ / R On 17-Mar-08			Currency Future	1	10,000	0.00	Client	Sell
13:29:47	\$ / R On 17-Mar-08			Currency Future	1	1,000	7.93	Client	Buy
13:43:28	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	0.00	Client	Sell
13:43:35	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	0.00	Client	Sell
13:48:57	\$ / R On 13-Jun-08			Currency Future	1	70,000	0.00	Client	Sell
13:55:18	\$ / R On 17-Mar-08			Currency Future	1	100,000	0.00	Client	Sell
13:56:58	\$ / R On 17-Mar-08			Currency Future	1	10,000	79.36	Client	Buy
14:27:26	\$ / R On 17-Mar-08			Currency Future	1	12,000	0.00	Client	Sell
14:27:26	\$ / R On 17-Mar-08			Currency Future	1	12,000	94.80	Client	Buy
14:31:06	\$ / R On 17-Mar-08			Currency Future	1	243,000	1,924.56	Client	Buy
15:44:22	\$ / R On 17-Mar-08			Currency Future	1	5,000	0.00	Client	Sell
16:07:58	\$ / R On 13-Jun-08			Currency Future	1	500,000	0.00	Member	Sell
16:09:25	\$ / R On 17-Mar-08			Currency Future	1	100,000	0.00	Client	Sell
16:20:48	\$ / R On 13-Jun-08			Currency Future	1	500,000	4,031.45	Client	Buy
16:30:57	\$ / R On 17-Mar-08			Currency Future	1	300,000	0.00	Client	Sell
16:38:32	\$ / R On 17-Mar-08			Currency Future	1	300,000	2,358.00	Member	Buy
16:39:07	\$ / R On 15-Sep-08			Currency Future	1	10,000	82.66	Client	Buy
16:43:19	\$ / R On 17-Mar-08			Currency Future	1	300,000	0.00	Client	Sell
<b>Total for \$ / R Currency Future:</b>					<b>54</b>	<b>6,503,000</b>	<b>20,834.33</b>		
09:38:01	€ / R On 17-Mar-08			Currency Future	1	50,000	0.00	Member	Sell
09:39:13	€ / R On 17-Mar-08			Currency Future	1	100,000	0.00	Member	Sell
10:19:38	€ / R On 17-Mar-08			Currency Future	1	100,000	1,136.25	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
12:30:43	€ / R On 17-Mar-08			Currency Future	1	50,000	559.68	Client	Buy
15:41:22	€ / R On 15-Sep-08			Currency Future	1	1,000,000	0.00	Client	Sell
15:41:27	€ / R On 15-Sep-08			Currency Future	1	1,000,000	0.00	Client	Sell
15:46:56	€ / R On 17-Mar-08			Currency Future	1	50,000	0.00	Member	Sell
16:16:09	€ / R On 13-Jun-08			Currency Future	1	500,000	0.00	Member	Sell
16:17:35	€ / R On 13-Jun-08			Currency Future	1	500,000	5,817.50	Client	Buy
16:21:41	€ / R On 17-Mar-08			Currency Future	1	50,000	568.00	Client	Buy
<b>Total for € / R Currency Future:</b>					<b>10</b>	<b>3,400,000</b>	<b>8,081.43</b>		
16:46:33	R153 On 02-May-08			Bond Future	1	50,000,000	0.00	Client	Sell
16:46:33	R153 On 02-May-08			Bond Future	1	50,000,000	549,870.55	Member	Buy
<b>Total for R153 Bond Future:</b>					<b>2</b>	<b>100,000,000</b>	<b>549,870.55</b>		
<b>Grand Total for all Instruments:</b>					<b>66</b>	<b>109,903,000</b>	<b>578,786.31</b>		