



Derivatives Matched Trades Report

Report for 07/03/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:54:54	\$ / R On 17-Mar-08			Currency Future	1	25,000	0.00	Client	Sell
08:58:42	\$ / R On 13-Jun-08			Currency Future	1	50,000	0.00	Client	Sell
08:58:46	\$ / R On 13-Jun-08			Currency Future	1	15,000	0.00	Client	Sell
08:59:44	\$ / R On 13-Jun-08			Currency Future	1	65,000	533.51	Member	Buy
09:02:49	\$ / R On 13-Jun-08			Currency Future	1	65,000	0.00	Client	Sell
09:03:48	\$ / R On 13-Jun-08			Currency Future	1	500,000	0.00	Client	Sell
09:03:48	\$ / R On 13-Jun-08			Currency Future	1	500,000	4,106.60	Member	Buy
09:04:44	\$ / R On 17-Mar-08			Currency Future	1	20,000	0.00	Client	Sell
09:04:55	\$ / R On 17-Mar-08			Currency Future	1	20,000	0.00	Client	Sell
09:05:51	\$ / R On 13-Jun-08			Currency Future	1	20,000	0.00	Client	Sell
09:14:22	\$ / R On 15-Sep-08			Currency Future	1	1,000	8.44	Client	Buy
09:15:23	\$ / R On 15-Sep-08			Currency Future	1	50,000	421.75	Client	Buy
09:19:49	\$ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Client	Sell
09:19:51	\$ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Client	Sell
09:21:30	\$ / R On 17-Mar-08			Currency Future	1	1,000	0.00	Client	Sell
09:21:30	\$ / R On 17-Mar-08			Currency Future	1	5,000	0.00	Client	Sell
09:21:30	\$ / R On 17-Mar-08			Currency Future	1	1,000	8.04	Client	Buy
09:21:30	\$ / R On 17-Mar-08			Currency Future	1	5,000	40.20	Client	Buy
09:22:52	\$ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Client	Sell
09:25:37	\$ / R On 17-Mar-08			Currency Future	1	90,000	0.00	Client	Sell
09:31:56	\$ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Client	Sell
09:36:16	\$ / R On 13-Jun-08			Currency Future	1	100,000	822.00	Client	Buy
09:40:34	\$ / R On 17-Mar-08			Currency Future	1	150,000	0.00	Client	Sell
09:40:36	\$ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Client	Sell

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09:40:36	\$ / R On 13-Jun-08			Currency Future	1	50,000	0.00	Client	Sell
09:40:36	\$ / R On 13-Jun-08			Currency Future	1	50,000	410.00	Client	Buy
10:03:19	\$ / R On 13-Jun-08			Currency Future	1	30,000	0.00	Client	Sell
10:04:06	\$ / R On 13-Jun-08			Currency Future	1	30,000	0.00	Client	Sell
10:08:23	\$ / R On 13-Jun-08			Currency Future	1	5,000	0.00	Client	Sell
10:17:55	\$ / R On 15-Sep-08			Currency Future	1	2,000	16.70	Client	Buy
10:17:55	\$ / R On 15-Sep-08			Currency Future	1	2,000	0.00	Client	Sell
10:27:48	\$ / R On 17-Mar-08			Currency Future	1	7,000	0.00	Client	Sell
10:31:43	\$ / R On 17-Mar-08			Currency Future	1	20,000	0.00	Client	Sell
10:47:56	\$ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Client	Sell
10:47:59	\$ / R On 17-Mar-08			Currency Future	1	20,000	0.00	Client	Sell
10:48:26	\$ / R On 17-Mar-08			Currency Future	1	10,000	0.00	Client	Sell
11:14:33	\$ / R On 13-Jun-08			Currency Future	1	20,000	164.40	Client	Buy
11:14:33	\$ / R On 13-Jun-08			Currency Future	1	20,000	0.00	Client	Sell
11:27:46	\$ / R On 17-Mar-08			Currency Future	1	3,000	0.00	Client	Sell
11:31:16	\$ / R On 17-Mar-08			Currency Future	1	30,000	0.00	Client	Sell
11:59:13	\$ / R On 13-Jun-08			Currency Future	1	5,000	0.00	Client	Sell
11:59:13	\$ / R On 13-Jun-08			Currency Future	1	5,000	41.10	Client	Buy
12:48:58	\$ / R On 17-Mar-08			Currency Future	1	21,000	0.00	Client	Sell
12:48:58	\$ / R On 17-Mar-08			Currency Future	1	20,000	0.00	Client	Sell
12:50:54	\$ / R On 13-Jun-08			Currency Future	1	5,000	0.00	Client	Sell
12:50:54	\$ / R On 13-Jun-08			Currency Future	1	75,000	0.00	Client	Sell
12:51:57	\$ / R On 17-Mar-08			Currency Future	1	100,000	0.00	Client	Sell
13:05:31	\$ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Client	Sell
13:05:31	\$ / R On 13-Jun-08			Currency Future	1	10,000	82.30	Client	Buy
13:30:56	\$ / R On 13-Jun-08			Currency Future	1	20,000	0.00	Client	Sell
13:34:59	\$ / R On 13-Jun-08			Currency Future	1	8,000	0.00	Client	Sell
13:34:59	\$ / R On 13-Jun-08			Currency Future	1	2,000	16.41	Client	Buy
13:34:59	\$ / R On 13-Jun-08			Currency Future	1	8,000	65.63	Client	Buy
13:34:59	\$ / R On 13-Jun-08			Currency Future	1	2,000	0.00	Client	Sell
13:41:38	\$ / R On 13-Jun-08			Currency Future	1	9,000	0.00	Client	Sell
13:46:30	\$ / R On 17-Mar-08			Currency Future	1	40,000	322.80	Client	Buy
13:46:30	\$ / R On 17-Mar-08			Currency Future	1	15,000	121.05	Client	Buy
13:46:30	\$ / R On 17-Mar-08			Currency Future	1	40,000	0.00	Client	Sell
13:46:30	\$ / R On 17-Mar-08			Currency Future	1	15,000	0.00	Client	Sell

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13:58:54	\$ / R On 13-Jun-08			Currency Future	1	150,000	0.00	Member	Sell
13:58:54	\$ / R On 13-Jun-08			Currency Future	1	150,000	1,240.32	Client	Buy
14:10:27	\$ / R On 17-Mar-08			Currency Future	1	5,000	40.28	Client	Buy
14:10:27	\$ / R On 17-Mar-08			Currency Future	1	2,000	16.11	Client	Buy
14:43:09	\$ / R On 15-Sep-08			Currency Future	1	20,000	168.19	Client	Buy
14:58:41	\$ / R On 17-Mar-08			Currency Future	1	500,000	0.00	Client	Sell
14:58:41	\$ / R On 17-Mar-08			Currency Future	1	500,000	3,995.00	Member	Buy
15:21:37	\$ / R On 13-Jun-08			Currency Future	1	5,000	41.05	Client	Buy
15:22:11	\$ / R On 13-Jun-08			Currency Future	1	10,000	82.10	Client	Buy
15:41:39	\$ / R On 15-Sep-08			Currency Future	1	2,000,000	0.00	Client	Sell
15:41:39	\$ / R On 15-Sep-08			Currency Future	1	2,000,000	16,850.80	Member	Buy
15:41:58	\$ / R On 17-Mar-08			Currency Future	1	2,000,000	16,128.80	Member	Buy
15:41:58	\$ / R On 17-Mar-08			Currency Future	1	2,000,000	0.00	Client	Sell
15:59:45	\$ / R On 15-Sep-08			Currency Future	1	1,000	8.45	Client	Buy
16:05:30	\$ / R On 17-Mar-08			Currency Future	1	7,000	56.56	Client	Buy
16:05:30	\$ / R On 17-Mar-08			Currency Future	1	7,000	0.00	Client	Sell
16:10:35	\$ / R On 13-Jun-08			Currency Future	1	23,000	189.97	Client	Buy
16:10:35	\$ / R On 13-Jun-08			Currency Future	1	23,000	0.00	Client	Sell
16:25:46	\$ / R On 13-Jun-08			Currency Future	1	250,000	0.00	Member	Sell
16:28:41	\$ / R On 13-Jun-08			Currency Future	1	140,000	1,151.93	Member	Buy
16:29:09	\$ / R On 17-Mar-08			Currency Future	1	55,000	0.00	Client	Sell
16:29:09	\$ / R On 17-Mar-08			Currency Future	1	55,000	444.95	Client	Buy
16:30:41	\$ / R On 13-Jun-08			Currency Future	1	140,000	0.00	Client	Sell
16:46:22	\$ / R On 13-Jun-08			Currency Future	1	250,000	2,065.63	Client	Buy
16:59:48	\$ / R On 13-Jun-08			Currency Future	1	20,000	162.86	Member	Buy
17:04:28	\$ / R On 13-Jun-08			Currency Future	1	20,000	0.00	Client	Sell
Total for \$ / R Currency Future:					85	12,785,000	49,823.92		
09:20:02	£ / R On 15-Sep-08			Currency Future	1	50,000	0.00	Member	Sell
10:27:02	£ / R On 13-Jun-08			Currency Future	1	20,000	0.00	Client	Sell
13:59:32	£ / R On 13-Jun-08			Currency Future	1	200,000	0.00	Member	Sell
14:01:22	£ / R On 13-Jun-08			Currency Future	1	200,000	3,298.78	Client	Buy
14:30:01	£ / R On 15-Sep-08			Currency Future	1	50,000	835.26	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:57:05	£ / R On 13-Jun-08			Currency Future	1	50,000	0.00	Member	Sell
16:04:55	£ / R On 13-Jun-08			Currency Future	1	50,000	826.96	Client	Buy
17:00:39	£ / R On 13-Jun-08			Currency Future	1	25,000	0.00	Client	Sell
17:00:39	£ / R On 13-Jun-08			Currency Future	1	25,000	413.46	Member	Buy
17:03:19	£ / R On 13-Jun-08			Currency Future	1	25,000	413.46	Member	Buy
17:03:19	£ / R On 13-Jun-08			Currency Future	1	25,000	0.00	Client	Sell
Total for £ / R Currency Future:					11	720,000	5,787.92		
09:10:53	€ / R On 13-Jun-08			Currency Future	1	2,900,000	0.00	Member	Sell
09:11:17	€ / R On 13-Jun-08			Currency Future	1	2,500,000	31,494.50	Member	Buy
09:25:10	€ / R On 13-Jun-08			Currency Future	1	2,500,000	0.00	Client	Sell
09:25:53	€ / R On 13-Jun-08			Currency Future	1	2,900,000	35,176.71	Client	Buy
10:28:47	€ / R On 15-Sep-08			Currency Future	1	100,000	0.00	Client	Sell
10:55:19	€ / R On 15-Sep-08			Currency Future	1	100,000	0.00	Client	Sell
12:23:55	€ / R On 13-Jun-08			Currency Future	1	4,000	0.00	Client	Sell
12:23:55	€ / R On 13-Jun-08			Currency Future	1	4,000	50.24	Client	Buy
14:55:44	€ / R On 13-Jun-08			Currency Future	1	96,000	1,205.76	Client	Buy
16:25:13	€ / R On 13-Jun-08			Currency Future	1	250,000	0.00	Member	Sell
16:44:56	€ / R On 13-Jun-08			Currency Future	1	250,000	3,163.53	Client	Buy
Total for € / R Currency Future:					11	11,604,000	71,090.74		
15:16:51	R157 On 02-May-08			Bond Future	1	10,000,000	124,408.47	Client	Buy
15:16:51	R157 On 02-May-08			Bond Future	1	10,000,000	0.00	Member	Sell
15:17:17	R157 On 02-May-08			Bond Future	1	20,000,000	0.00	Member	Sell
15:17:17	R157 On 02-May-08			Bond Future	1	20,000,000	248,937.34	Client	Buy
Total for R157 Bond Future:					4	60,000,000	373,345.81		
Grand Total for all Instruments:					111	85,109,000	500,048.38		