



Derivatives Matched Trades Report

Report for 19/03/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:13:51	\$ / R On 13-Jun-08			Currency Future	1	75,000	614.25	Client	Buy
09:20:45	\$ / R On 13-Jun-08			Currency Future	1	40,000	329.82	Member	Buy
09:32:41	\$ / R On 13-Jun-08			Currency Future	1	20,000	0.00	Member	Sell
09:33:16	\$ / R On 13-Jun-08			Currency Future	1	20,000	164.68	Member	Buy
09:49:44	\$ / R On 13-Jun-08			Currency Future	1	100,000	821.60	Client	Buy
09:49:44	\$ / R On 13-Jun-08			Currency Future	1	100,000	0.00	Member	Sell
10:11:19	\$ / R On 13-Jun-08			Currency Future	1	30,000	0.00	Member	Sell
10:12:53	\$ / R On 13-Jun-08			Currency Future	1	30,000	246.30	Client	Buy
10:12:58	\$ / R On 13-Jun-08			Currency Future	1	20,000	0.00	Member	Sell
10:13:22	\$ / R On 13-Jun-08			Currency Future	1	20,000	164.38	Member	Buy
11:14:55	\$ / R On 13-Jun-08			Currency Future	1	50,000	413.25	Client	Buy
11:15:20	\$ / R On 13-Jun-08			Currency Future	1	4,000	33.05	Client	Buy
12:09:03	\$ / R On 15-Sep-08			Currency Future	1	10,000	84.47	Client	Buy
12:32:24	\$ / R On 13-Jun-08			Currency Future	1	75,000	0.00	Member	Sell
12:32:46	\$ / R On 13-Jun-08			Currency Future	1	30,000	0.00	Member	Sell
12:32:46	\$ / R On 13-Jun-08			Currency Future	1	30,000	247.23	Client	Buy
13:07:32	\$ / R On 12-Dec-08			Currency Future	1	345,000	0.00	Member	Sell
13:07:32	\$ / R On 12-Dec-08			Currency Future	1	655,000	0.00	Member	Sell
13:07:32	\$ / R On 12-Dec-08			Currency Future	1	655,000	5,657.24	Client	Buy
13:07:32	\$ / R On 12-Dec-08			Currency Future	1	345,000	2,979.94	Client	Buy
13:07:36	\$ / R On 12-Dec-08			Currency Future	1	235,000	2,029.81	Client	Buy
13:14:49	\$ / R On 13-Jun-08			Currency Future	1	500,000	0.00	Member	Sell
13:14:49	\$ / R On 13-Jun-08			Currency Future	1	500,000	4,126.00	Client	Buy
13:31:32	\$ / R On 15-Sep-08			Currency Future	1	100,000	841.00	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
13:34:38	\$ / R On 13-Jun-08			Currency Future	1	1,000	0.00	Client	Sell
13:34:38	\$ / R On 13-Jun-08			Currency Future	1	1,000	8.20	Client	Buy
15:07:25	\$ / R On 13-Jun-08			Currency Future	1	3,000	0.00	Client	Sell
15:07:25	\$ / R On 13-Jun-08			Currency Future	1	3,000	24.61	Client	Buy
15:16:31	\$ / R On 13-Jun-08			Currency Future	1	1,000	8.20	Client	Buy
15:16:31	\$ / R On 13-Jun-08			Currency Future	1	30,000	246.15	Client	Buy
15:16:31	\$ / R On 15-Sep-08			Currency Future	1	50,000	420.00	Client	Buy
15:16:31	\$ / R On 12-Dec-08			Currency Future	1	30,000	258.00	Client	Buy
15:16:35	\$ / R On 13-Jun-08			Currency Future	1	25,000	205.01	Client	Buy
15:16:39	\$ / R On 13-Jun-08			Currency Future	1	4,000	32.80	Client	Buy
15:16:39	\$ / R On 13-Jun-08			Currency Future	1	4,000	0.00	Member	Sell
15:18:19	\$ / R On 15-Sep-08			Currency Future	1	50,000	0.00	Member	Sell
15:18:19	\$ / R On 15-Sep-08			Currency Future	1	50,000	419.50	Client	Buy
15:18:31	\$ / R On 13-Jun-08			Currency Future	1	25,000	204.75	Client	Buy
15:18:31	\$ / R On 13-Jun-08			Currency Future	1	20,000	163.80	Client	Buy
15:18:31	\$ / R On 13-Jun-08			Currency Future	1	20,000	163.80	Client	Buy
15:18:31	\$ / R On 13-Jun-08			Currency Future	1	5,000	40.96	Client	Buy
15:39:53	\$ / R On 13-Jun-08			Currency Future	1	20,000	0.00	Member	Sell
15:39:53	\$ / R On 13-Jun-08			Currency Future	1	20,000	164.22	Client	Buy
15:40:32	\$ / R On 13-Jun-08			Currency Future	1	500,000	4,077.50	Member	Buy
15:40:32	\$ / R On 13-Jun-08			Currency Future	1	500,000	0.00	Client	Sell
15:41:57	\$ / R On 15-Sep-08			Currency Future	1	5,000	41.95	Client	Buy
Total for \$ / R Currency Future:					46	5,356,000	25,232.47		
11:45:35	£ / R On 13-Jun-08			Currency Future	1	30,000	493.50	Client	Buy
11:45:53	£ / R On 15-Sep-08			Currency Future	1	50,000	834.00	Client	Buy
11:45:59	£ / R On 12-Dec-08			Currency Future	1	50,000	847.00	Client	Buy
13:59:14	£ / R On 15-Sep-08			Currency Future	1	80,000	0.00	Member	Sell
13:59:46	£ / R On 15-Sep-08			Currency Future	1	20,000	0.00	Member	Sell
14:31:34	£ / R On 15-Sep-08			Currency Future	1	50,000	0.00	Member	Sell
15:21:37	£ / R On 15-Sep-08			Currency Future	1	80,000	1,324.40	Client	Buy
15:23:00	£ / R On 15-Sep-08			Currency Future	1	20,000	330.85	Client	Buy
15:23:21	£ / R On 15-Sep-08			Currency Future	1	50,000	828.68	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:49:50	£ / R On 13-Jun-08			Currency Future	1	16,000	0.00	Member	Sell
15:51:07	£ / R On 13-Jun-08			Currency Future	1	16,000	259.58	Member	Buy
16:10:58	£ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Member	Sell
16:23:38	£ / R On 13-Jun-08			Currency Future	1	10,000	162.31	Member	Buy
Total for £ / R Currency Future:					13	482,000	5,080.32		
09:42:30	€ / R On 13-Jun-08			Currency Future	1	30,000	387.60	Client	Buy
09:42:30	€ / R On 13-Jun-08			Currency Future	1	30,000	0.00	Client	Sell
10:31:04	€ / R On 15-Sep-08			Currency Future	1	50,000	660.00	Client	Buy
10:48:14	€ / R On 15-Sep-08			Currency Future	1	50,000	0.00	Member	Sell
10:59:20	€ / R On 13-Jun-08			Currency Future	1	50,000	0.00	Member	Sell
11:03:33	€ / R On 15-Sep-08			Currency Future	1	50,000	655.00	Member	Buy
11:48:44	€ / R On 13-Jun-08			Currency Future	1	50,000	647.75	Client	Buy
13:10:37	€ / R On 12-Dec-08			Currency Future	1	50,000	667.50	Client	Buy
13:12:03	€ / R On 12-Dec-08			Currency Future	1	220,000	0.00	Client	Sell
13:12:03	€ / R On 12-Dec-08			Currency Future	1	560,000	0.00	Client	Sell
15:58:57	€ / R On 13-Jun-08			Currency Future	1	500,000	6,375.00	Member	Buy
17:01:59	€ / R On 13-Jun-08			Currency Future	1	500,000	0.00	Client	Sell
Total for € / R Currency Future:					12	2,140,000	9,392.85		
Grand Total for all Instruments:					71	7,978,000	39,705.64		