

Derivatives Matched Trades Report

Report for 18/04/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:09:10	\$ / R On 12-Dec-08			Currency Future	1	50,000	416.75	Client	Buy
09:31:48	\$ / R On 13-Jun-08			Currency Future	1	5,000	39.70	Client	Buy
10:09:09	\$ / R On 13-Jun-08			Currency Future	1	250,000	1,988.25	Client	Buy
10:10:37	\$ / R On 13-Jun-08			Currency Future	1	250,000	0.00	Member	Sell
11:55:12	\$ / R On 13-Jun-08			Currency Future	1	30,000	237.90	Client	Buy
12:27:12	\$ / R On 13-Jun-08			Currency Future	1	100,000	791.90	Client	Buy
12:32:45	\$ / R On 13-Jun-08			Currency Future	1	50,000	395.60	Client	Buy
12:32:45	\$ / R On 13-Jun-08			Currency Future	1	50,000	395.55	Client	Buy
12:32:46	\$ / R On 12-Dec-08			Currency Future	1	100,000	827.00	Client	Buy
12:38:24	\$ / R On 13-Jun-08			Currency Future	1	20,000	158.00	Client	Buy
12:38:24	\$ / R On 13-Jun-08			Currency Future	1	20,000	158.00	Client	Buy
12:38:24	\$ / R On 13-Jun-08			Currency Future	1	65,000	513.50	Client	Buy
12:38:24	\$ / R On 13-Jun-08			Currency Future	1	19,000	150.10	Client	Buy
12:54:19	\$ / R On 13-Jun-08			Currency Future	1	50,000	395.15	Client	Buy
12:55:17	\$ / R On 13-Jun-08			Currency Future	1	5,000	39.45	Client	Buy
13:09:38	\$ / R On 13-Jun-08			Currency Future	1	1,000	7.89	Client	Buy
13:12:58	\$ / R On 13-Jun-08			Currency Future	1	1,000	7.88	Client	Buy
13:33:56	\$ / R On 13-Jun-08			Currency Future	1	10,000	78.70	Client	Buy
13:34:05	\$ / R On 13-Jun-08			Currency Future	1	20,000	157.38	Client	Buy
13:35:33	\$ / R On 13-Jun-08			Currency Future	1	5,000	39.30	Client	Buy
13:36:13	\$ / R On 13-Jun-08			Currency Future	1	20,000	157.16	Client	Buy
14:13:50	\$ / R On 13-Jun-08			Currency Future	1	820,000	0.00	Member	Sell
14:14:50	\$ / R On 13-Jun-08			Currency Future	1	20,000	157.74	Client	Buy
14:19:08	\$ / R On 15-Sep-08			Currency Future	1	481,000	3,880.23	Client	Buy

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14:19:59	\$ / R On 13-Jun-08			Currency Future	1	50,000	394.43	Client	Buy
14:23:25	\$ / R On 13-Jun-08			Currency Future	1	820,000	6,456.27	Member	Buy
14:24:13	\$ / R On 13-Jun-08			Currency Future	1	40,000	315.20	Client	Buy
14:24:13	\$ / R On 15-Sep-08			Currency Future	1	500,000	4,029.75	Client	Buy
14:24:27	\$ / R On 15-Sep-08			Currency Future	1	500,000	4,029.75	Client	Buy
14:24:29	\$ / R On 15-Sep-08			Currency Future	1	297,000	2,393.67	Client	Buy
14:33:31	\$ / R On 13-Jun-08			Currency Future	1	15,000	118.31	Client	Buy
14:36:54	\$ / R On 12-Dec-08			Currency Future	1	13,000	107.20	Client	Buy
14:38:11	\$ / R On 15-Sep-08			Currency Future	1	10,000	80.60	Client	Buy
14:39:12	\$ / R On 13-Jun-08			Currency Future	1	40,000	315.24	Client	Buy
15:00:39	\$ / R On 13-Jun-08			Currency Future	1	10,000	78.70	Client	Buy
15:04:58	\$ / R On 13-Jun-08			Currency Future	1	10,000	78.74	Client	Buy
15:05:43	\$ / R On 13-Jun-08			Currency Future	1	30,000	236.15	Client	Buy
15:05:54	\$ / R On 13-Jun-08			Currency Future	1	5,000	39.36	Client	Buy
15:15:55	\$ / R On 13-Jun-08			Currency Future	1	20,000	157.00	Client	Buy
15:15:55	\$ / R On 13-Jun-08			Currency Future	1	2,000	15.70	Client	Buy
15:29:13	\$ / R On 13-Jun-08			Currency Future	1	20,000	157.00	Client	Buy
15:34:51	\$ / R On 15-Sep-08			Currency Future	1	20,000	161.02	Client	Buy
15:41:07	\$ / R On 13-Jun-08			Currency Future	1	60,000	471.10	Member	Buy
15:42:15	\$ / R On 13-Jun-08			Currency Future	1	60,000	0.00	Client	Sell
15:43:06	\$ / R On 13-Jun-08			Currency Future	1	15,000	118.19	Client	Buy
15:49:05	\$ / R On 13-Jun-08			Currency Future	1	30,000	236.64	Client	Buy
Total for \$ / R Currency Future:					46	5,009,000	30,983.13		
11:16:35	£ / R On 13-Jun-08			Currency Future	1	6,000	0.00	Client	Sell
13:33:08	£ / R On 13-Jun-08			Currency Future	1	4,000,000	62,492.00	Member	Buy
13:39:25	£ / R On 13-Jun-08			Currency Future	1	4,000,000	0.00	Client	Sell
14:37:59	£ / R On 12-Dec-08			Currency Future	1	8,000	129.63	Client	Buy
15:15:43	£ / R On 13-Jun-08			Currency Future	1	10,000	155.80	Client	Buy
Total for £ / R Currency Future:					5	8,024,000	62,777.43		
10:10:04	€ / R On 13-Jun-08			Currency Future	1	750,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
13:33:57	€ / R On 13-Jun-08			Currency Future	1	500,000	0.00	Member	Sell
13:36:03	€ / R On 15-Sep-08			Currency Future	1	1,000	12.66	Client	Buy
13:39:47	€ / R On 13-Jun-08			Currency Future	1	500,000	6,228.00	Client	Buy
13:40:40	€ / R On 13-Jun-08			Currency Future	1	750,000	9,468.00	Client	Buy
14:39:45	€ / R On 12-Dec-08			Currency Future	1	8,000	102.94	Client	Buy
14:42:23	€ / R On 13-Jun-08			Currency Future	1	10,000	123.80	Client	Buy
15:10:41	€ / R On 13-Jun-08			Currency Future	1	20,000	247.00	Client	Buy
15:13:53	€ / R On 13-Jun-08			Currency Future	1	20,000	246.40	Client	Buy
15:13:53	€ / R On 13-Jun-08			Currency Future	1	20,000	0.00	Client	Sell
15:28:53	€ / R On 12-Dec-08			Currency Future	1	20,000	256.98	Client	Buy
16:02:40	€ / R On 13-Jun-08			Currency Future	1	40,000	0.00	Member	Sell
16:06:17	€ / R On 13-Jun-08			Currency Future	1	40,000	495.60	Client	Buy
Total for € / R Currency Future:					13	2,679,000	17,181.38		
14:18:48	R157 On 02-May-08			Bond Future	1	21,000,000	261,156.69	Member	Buy
14:18:48	R157 On 02-May-08			Bond Future	1	21,000,000	0.00	Client	Sell
Total for R157 Bond Future:					2	42,000,000	261,156.69		
Grand Total for all Instruments:					66	57,712,000	372,098.63		