



Derivatives Matched Trades Report

Report for 07/04/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:52:45	\$ / R On 13-Jun-08			Currency Future	1	6,000	47.34	Client	Buy
09:14:52	\$ / R On 15-Sep-08			Currency Future	1	34,000	276.74	Client	Buy
09:29:22	\$ / R On 13-Jun-08			Currency Future	1	20,000	158.73	Client	Buy
09:32:40	\$ / R On 13-Jun-08			Currency Future	1	20,000	158.83	Client	Buy
09:33:07	\$ / R On 13-Jun-08			Currency Future	1	500,000	0.00	Client	Sell
09:33:07	\$ / R On 13-Jun-08			Currency Future	1	500,000	3,960.40	Member	Buy
09:45:11	\$ / R On 12-Dec-08			Currency Future	1	100,000	830.00	Client	Buy
09:53:51	\$ / R On 12-Dec-08			Currency Future	1	100,000	828.80	Client	Buy
09:54:12	\$ / R On 12-Dec-08			Currency Future	1	100,000	0.00	Client	Sell
10:27:42	\$ / R On 13-Jun-08			Currency Future	1	3,000	23.73	Client	Buy
12:02:01	\$ / R On 13-Jun-08			Currency Future	1	2,000	0.00	Client	Sell
12:02:01	\$ / R On 13-Jun-08			Currency Future	1	2,000	15.87	Client	Buy
12:02:03	\$ / R On 13-Jun-08			Currency Future	1	7,000	55.55	Client	Buy
12:02:03	\$ / R On 13-Jun-08			Currency Future	1	7,000	0.00	Client	Sell
12:12:22	\$ / R On 12-Dec-08			Currency Future	1	100,000	826.00	Client	Buy
12:12:22	\$ / R On 12-Dec-08			Currency Future	1	100,000	0.00	Member	Sell
12:41:35	\$ / R On 12-Dec-08			Currency Future	1	12,000	99.98	Client	Buy
12:54:48	\$ / R On 13-Jun-08			Currency Future	1	3,000	23.79	Client	Buy
12:54:48	\$ / R On 13-Jun-08			Currency Future	1	3,000	23.81	Client	Buy
12:54:48	\$ / R On 13-Jun-08			Currency Future	1	3,000	0.00	Client	Sell
12:54:48	\$ / R On 13-Jun-08			Currency Future	1	3,000	0.00	Client	Sell
12:57:41	\$ / R On 12-Dec-08			Currency Future	1	12,000	99.90	Client	Buy
14:58:58	\$ / R On 13-Jun-08			Currency Future	1	5,000	0.00	Client	Sell
14:58:58	\$ / R On 13-Jun-08			Currency Future	1	5,000	39.60	Client	Buy

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14:59:10	\$ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Client	Sell
14:59:10	\$ / R On 13-Jun-08			Currency Future	1	10,000	79.15	Client	Buy
Total for \$ / R Currency Future:					26	1,667,000	7,548.22		
09:17:50	£ / R On 13-Jun-08			Currency Future	1	6,000	94.29	Client	Buy
10:15:23	£ / R On 13-Jun-08			Currency Future	1	8,000	125.20	Client	Buy
10:15:23	£ / R On 13-Jun-08			Currency Future	1	2,000	31.30	Client	Buy
10:16:43	£ / R On 13-Jun-08			Currency Future	1	10,000	156.50	Client	Buy
10:17:31	£ / R On 13-Jun-08			Currency Future	1	2,000	31.30	Client	Buy
10:49:56	£ / R On 13-Jun-08			Currency Future	1	25,000	388.73	Member	Buy
10:50:22	£ / R On 13-Jun-08			Currency Future	1	25,000	390.00	Member	Buy
10:57:46	£ / R On 13-Jun-08			Currency Future	1	25,000	0.00	Client	Sell
10:58:33	£ / R On 13-Jun-08			Currency Future	1	25,000	0.00	Client	Sell
12:42:19	£ / R On 12-Dec-08			Currency Future	1	6,000	97.55	Client	Buy
13:29:40	£ / R On 12-Dec-08			Currency Future	1	6,000	97.46	Client	Buy
Total for £ / R Currency Future:					11	140,000	1,412.33		
09:32:37	€ / R On 13-Jun-08			Currency Future	1	250,000	3,110.00	Member	Buy
09:42:13	€ / R On 13-Jun-08			Currency Future	1	250,000	0.00	Client	Sell
12:50:32	€ / R On 12-Dec-08			Currency Future	1	8,000	103.46	Client	Buy
13:24:19	€ / R On 12-Dec-08			Currency Future	1	8,000	103.35	Client	Buy
Total for € / R Currency Future:					4	516,000	3,316.81		
16:00:52	R157 On 07-Aug-08	8.50	Call	Option on Bond Future	1	20,000,000	0.00	Client	Sell
16:00:52	R157 On 07-Aug-08	8.50	Call	Option on Bond Future	1	20,000,000	0.00	Member	Buy
16:01:38	R157 On 07-Aug-08	9.00	Put	Option on Bond Future	1	20,000,000	0.00	Member	Sell
16:01:38	R157 On 07-Aug-08	9.00	Put	Option on Bond Future	1	20,000,000	0.00	Client	Buy
16:01:58	R157 On 07-Aug-08	750.00	Put	Option on Bond Future	1	20,000,000	0.00	Client	Sell
16:01:58	R157 On 07-Aug-08	750.00	Put	Option on Bond Future	1	20,000,000	0.00	Member	Buy

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Total for R157 Bond Future:					6	120,000,000	0.00		
Grand Total for all Instruments:					47	122,323,000	12,277.35		