



Derivatives Matched Trades Report

Report for 04/02/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:10:17	\$ / R On 17-Mar-08			Currency Future	1	1,000	0.00	Client	Sell
09:10:17	\$ / R On 17-Mar-08			Currency Future	1	1,000	7.45	Client	Buy
09:15:41	\$ / R On 13-Jun-08			Currency Future	1	4,000,000	0.00	Client	Sell
09:15:41	\$ / R On 13-Jun-08			Currency Future	1	4,000,000	30,060.00	Member	Buy
09:47:46	\$ / R On 17-Mar-08			Currency Future	1	50,000	372.18	Client	Buy
09:57:19	\$ / R On 17-Mar-08			Currency Future	1	50,000	371.68	Client	Buy
10:51:04	\$ / R On 17-Mar-08			Currency Future	1	1,000	0.00	Client	Sell
11:22:24	\$ / R On 17-Mar-08			Currency Future	1	3,000	22.53	Client	Buy
11:24:55	\$ / R On 17-Mar-08			Currency Future	1	1,000,000	0.00	Member	Sell
11:24:55	\$ / R On 17-Mar-08			Currency Future	1	1,000,000	7,502.80	Client	Buy
13:00:43	\$ / R On 13-Jun-08			Currency Future	1	7,000	53.45	Client	Buy
13:06:56	\$ / R On 17-Mar-08			Currency Future	1	1,000	7.47	Client	Buy
14:19:25	\$ / R On 17-Mar-08			Currency Future	1	5,000	0.00	Member	Sell
14:20:04	\$ / R On 17-Mar-08			Currency Future	1	5,000	37.36	Member	Buy
14:21:01	\$ / R On 17-Mar-08			Currency Future	1	12,000	89.74	Client	Buy
15:36:48	\$ / R On 17-Mar-08			Currency Future	1	50,000	373.90	Client	Buy
Total for \$ / R Currency Future:					16	10,186,000	38,898.54		
09:37:13	R157 On 07-Feb-08			Bond Future	1	12,000,000	158,562.16	Client	Buy
09:37:13	R157 On 07-Feb-08			Bond Future	1	12,000,000	0.00	Member	Sell
12:40:49	R157 On 07-Feb-08			Bond Future	1	13,000,000	0.00	Member	Sell
12:40:49	R157 On 07-Feb-08			Bond Future	1	13,000,000	171,634.06	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
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Total for R157 Bond Future:					4	50,000,000	330,196.22		
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Grand Total for all Instruments:					20	60,186,000	369,094.76		
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