



Derivatives Matched Trades Report

Report for 26/02/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:57:55	\$ / R On 15-Sep-08			Currency Future	1	6,000	48.28	Client	Buy
08:59:42	\$ / R On 17-Mar-08			Currency Future	1	50,000	385.83	Client	Buy
09:09:45	\$ / R On 17-Mar-08			Currency Future	1	5,000,000	38,365.00	Member	Buy
09:09:46	\$ / R On 17-Mar-08			Currency Future	1	5,000,000	0.00	Client	Sell
09:53:25	\$ / R On 13-Jun-08			Currency Future	1	1,000	0.00	Client	Sell
10:06:53	\$ / R On 17-Mar-08			Currency Future	1	5,000,000	0.00	Client	Sell
10:06:53	\$ / R On 17-Mar-08			Currency Future	1	5,000,000	38,475.00	Member	Buy
10:44:34	\$ / R On 17-Mar-08			Currency Future	1	5,000	0.00	Client	Sell
10:52:31	\$ / R On 13-Jun-08			Currency Future	1	300,000	2,348.79	Member	Buy
11:19:48	\$ / R On 13-Jun-08			Currency Future	1	300,000	0.00	Client	Sell
11:21:08	\$ / R On 13-Jun-08			Currency Future	1	45,000	354.58	Client	Buy
11:41:39	\$ / R On 13-Jun-08			Currency Future	1	20,000	157.00	Client	Buy
11:47:39	\$ / R On 17-Mar-08			Currency Future	1	50,000	384.50	Client	Buy
11:51:54	\$ / R On 17-Mar-08			Currency Future	1	5,000,000	0.00	Client	Sell
11:51:54	\$ / R On 17-Mar-08			Currency Future	1	5,000,000	38,325.00	Member	Buy
11:59:23	\$ / R On 15-Sep-08			Currency Future	1	2,000	16.06	Client	Buy
12:06:54	\$ / R On 17-Mar-08			Currency Future	1	100,000	767.50	Client	Buy
12:07:49	\$ / R On 17-Mar-08			Currency Future	1	20,000	153.40	Client	Buy
12:07:49	\$ / R On 13-Jun-08			Currency Future	1	30,000	234.90	Client	Buy
12:09:10	\$ / R On 13-Jun-08			Currency Future	1	20,000	156.20	Client	Buy
12:09:10	\$ / R On 15-Sep-08			Currency Future	1	50,000	397.00	Client	Buy
12:09:10	\$ / R On 15-Sep-08			Currency Future	1	10,000	79.60	Client	Buy
12:39:52	\$ / R On 17-Mar-08			Currency Future	1	10,000	76.68	Client	Buy
12:40:00	\$ / R On 17-Mar-08			Currency Future	1	25,000	191.25	Client	Buy
12:40:00	\$ / R On 17-Mar-08			Currency Future	1	30,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
12:40:00	\$ / R On 17-Mar-08			Currency Future	1	25,000	0.00	Client	Sell
12:40:00	\$ / R On 17-Mar-08			Currency Future	1	30,000	229.50	Client	Buy
12:52:29	\$ / R On 17-Mar-08			Currency Future	1	5,000	0.00	Client	Sell
12:52:29	\$ / R On 17-Mar-08			Currency Future	1	5,000	38.15	Client	Buy
13:29:01	\$ / R On 13-Jun-08			Currency Future	1	2,000,000	0.00	Member	Sell
13:31:57	\$ / R On 13-Jun-08			Currency Future	1	2,000,000	15,108.00	Member	Buy
14:03:53	\$ / R On 17-Mar-08			Currency Future	1	1,000,000	0.00	Client	Sell
14:04:18	\$ / R On 13-Jun-08			Currency Future	1	1,000,000	0.00	Client	Sell
14:05:11	\$ / R On 13-Jun-08			Currency Future	1	500,000	0.00	Client	Sell
14:05:25	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	0.00	Client	Sell
14:05:28	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	0.00	Client	Sell
14:05:39	\$ / R On 17-Mar-08			Currency Future	1	500,000	0.00	Client	Sell
14:10:56	\$ / R On 13-Jun-08			Currency Future	1	20,000	156.20	Client	Buy
14:11:22	\$ / R On 13-Jun-08			Currency Future	1	20,000	156.00	Client	Buy
14:15:46	\$ / R On 17-Mar-08			Currency Future	1	10,000,000	76,060.00	Member	Buy
14:15:46	\$ / R On 17-Mar-08			Currency Future	1	10,000,000	0.00	Client	Sell
14:20:17	\$ / R On 17-Mar-08			Currency Future	1	2,000	15.27	Client	Buy
14:20:46	\$ / R On 17-Mar-08			Currency Future	1	20,000	152.64	Client	Buy
14:20:46	\$ / R On 17-Mar-08			Currency Future	1	25,000	190.81	Client	Buy
14:44:53	\$ / R On 13-Jun-08			Currency Future	1	2,500,000	0.00	Member	Sell
14:46:27	\$ / R On 13-Jun-08			Currency Future	1	500,000	0.00	Member	Sell
14:49:17	\$ / R On 15-Sep-08			Currency Future	1	2,500,000	0.00	Member	Sell
14:54:10	\$ / R On 13-Jun-08			Currency Future	1	500,000	0.00	Member	Sell
14:54:46	\$ / R On 15-Sep-08			Currency Future	1	500,000	0.00	Member	Sell
14:55:27	\$ / R On 13-Jun-08			Currency Future	1	500,000	0.00	Member	Sell
14:56:36	\$ / R On 15-Sep-08			Currency Future	1	500,000	0.00	Member	Sell
14:58:49	\$ / R On 15-Sep-08			Currency Future	1	500,000	0.00	Member	Sell
15:00:49	\$ / R On 15-Sep-08			Currency Future	1	500,000	3,975.50	Member	Buy
15:01:14	\$ / R On 15-Sep-08			Currency Future	1	500,000	3,877.25	Member	Buy
15:01:27	\$ / R On 13-Jun-08			Currency Future	1	500,000	3,777.00	Member	Buy
15:01:42	\$ / R On 15-Sep-08			Currency Future	1	500,000	3,971.75	Member	Buy
15:02:01	\$ / R On 13-Jun-08			Currency Future	1	500,000	3,886.75	Member	Buy
15:02:17	\$ / R On 15-Sep-08			Currency Future	1	2,500,000	19,380.00	Member	Buy
15:02:32	\$ / R On 13-Jun-08			Currency Future	1	500,000	3,890.50	Member	Buy
15:02:46	\$ / R On 13-Jun-08			Currency Future	1	2,500,000	18,878.75	Member	Buy
15:23:05	\$ / R On 13-Jun-08			Currency Future	1	10,000	78.04	Client	Buy

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15:23:47	\$ / R On 15-Sep-08			Currency Future	1	1,000	7.97	Client	Buy
15:24:34	\$ / R On 17-Mar-08			Currency Future	1	2,000	15.28	Client	Buy
15:24:40	\$ / R On 13-Jun-08			Currency Future	1	1,000	7.80	Client	Buy
15:24:46	\$ / R On 17-Mar-08			Currency Future	1	50,000	381.75	Client	Buy
15:24:54	\$ / R On 17-Mar-08			Currency Future	1	5,000	38.15	Client	Buy
15:24:54	\$ / R On 15-Sep-08			Currency Future	1	10,000	79.60	Client	Buy
16:42:47	\$ / R On 15-Sep-08			Currency Future	1	10,000	79.72	Client	Buy
Total for \$ / R Currency Future:					68	76,315,000	275,348.94		
09:18:35	£ / R On 15-Sep-08			Currency Future	1	10,000	156.80	Client	Buy
09:19:36	£ / R On 15-Sep-08			Currency Future	1	5,000	78.25	Client	Buy
13:52:08	£ / R On 15-Sep-08			Currency Future	1	1,000	15.55	Client	Buy
Total for £ / R Currency Future:					3	16,000	250.60		
09:16:53	€ / R On 15-Sep-08			Currency Future	1	10,000	0.00	Client	Sell
09:16:53	€ / R On 15-Sep-08			Currency Future	1	10,000	118.70	Client	Buy
09:18:12	€ / R On 15-Sep-08			Currency Future	1	5,000	59.25	Client	Buy
12:15:06	€ / R On 17-Mar-08			Currency Future	1	50,000	566.67	Member	Buy
12:47:39	€ / R On 17-Mar-08			Currency Future	1	50,000	0.00	Client	Sell
13:52:03	€ / R On 15-Sep-08			Currency Future	1	2,000	23.62	Client	Buy
14:06:46	€ / R On 15-Sep-08			Currency Future	1	700,000	0.00	Client	Sell
Total for € / R Currency Future:					7	827,000	768.24		
11:41:04	R157 On 02-May-08			Bond Future	1	20,000,000	0.00	Client	Sell
11:41:04	R157 On 02-May-08			Bond Future	1	20,000,000	254,400.98	Member	Buy
Total for R157 Bond Future:					2	40,000,000	254,400.98		
Grand Total for all Instruments:					80	117,158,000	530,768.76		