



Derivatives Matched Trades Report

Report for 20/02/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:56:42	\$ / R On 15-Sep-08			Currency Future	1	4,000	32.56	Client	Buy
09:22:09	\$ / R On 13-Jun-08			Currency Future	1	12,000	0.00	Client	Sell
09:31:33	\$ / R On 17-Mar-08			Currency Future	1	15,000	116.67	Client	Buy
09:31:33	\$ / R On 17-Mar-08			Currency Future	1	15,000	0.00	Client	Sell
09:52:29	\$ / R On 17-Mar-08			Currency Future	1	12,000	0.00	Client	Sell
09:57:01	\$ / R On 17-Mar-08			Currency Future	1	30,000	234.00	Client	Buy
09:57:24	\$ / R On 17-Mar-08			Currency Future	1	20,000	156.20	Client	Buy
09:57:24	\$ / R On 17-Mar-08			Currency Future	1	20,000	0.00	Client	Sell
09:58:07	\$ / R On 13-Jun-08			Currency Future	1	18,000	0.00	Client	Sell
09:59:01	\$ / R On 17-Mar-08			Currency Future	1	6,000	0.00	Client	Sell
09:59:48	\$ / R On 13-Jun-08			Currency Future	1	5,000	0.00	Client	Sell
10:07:19	\$ / R On 17-Mar-08			Currency Future	1	12,000	94.14	Client	Buy
10:07:19	\$ / R On 17-Mar-08			Currency Future	1	12,000	0.00	Client	Sell
10:08:09	\$ / R On 17-Mar-08			Currency Future	1	8,000	0.00	Client	Sell
10:10:37	\$ / R On 17-Mar-08			Currency Future	1	4,000,000	31,180.00	Member	Buy
10:10:37	\$ / R On 17-Mar-08			Currency Future	1	4,000,000	0.00	Client	Sell
10:13:00	\$ / R On 17-Mar-08			Currency Future	1	6,000,000	46,650.00	Member	Buy
10:13:00	\$ / R On 17-Mar-08			Currency Future	1	6,000,000	0.00	Client	Sell
10:15:15	\$ / R On 13-Jun-08			Currency Future	1	1,000,000	0.00	Client	Sell
10:15:15	\$ / R On 13-Jun-08			Currency Future	1	1,000,000	7,935.00	Member	Buy
10:21:35	\$ / R On 13-Jun-08			Currency Future	1	2,000,000	16,005.80	Member	Buy
10:21:35	\$ / R On 13-Jun-08			Currency Future	1	2,000,000	0.00	Client	Sell
10:59:27	\$ / R On 15-Sep-08			Currency Future	1	2,000	16.41	Client	Buy
11:40:28	\$ / R On 13-Jun-08			Currency Future	1	12,000	96.49	Client	Buy
11:42:44	\$ / R On 15-Sep-08			Currency Future	1	100,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:45:30	\$ / R On 17-Mar-08			Currency Future	1	1,000,000	0.00	Client	Sell
11:45:30	\$ / R On 17-Mar-08			Currency Future	1	1,000,000	7,837.90	Member	Buy
11:46:28	\$ / R On 17-Mar-08			Currency Future	1	10,000	0.00	Client	Sell
11:48:13	\$ / R On 17-Mar-08			Currency Future	1	5,000	39.16	Client	Buy
12:17:14	\$ / R On 17-Mar-08			Currency Future	1	20,000	156.74	Member	Buy
12:17:43	\$ / R On 17-Mar-08			Currency Future	1	20,000	0.00	Client	Sell
13:13:45	\$ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Client	Sell
13:13:45	\$ / R On 13-Jun-08			Currency Future	1	10,000	80.00	Client	Buy
13:49:51	\$ / R On 17-Mar-08			Currency Future	1	7,000	0.00	Client	Sell
13:49:51	\$ / R On 17-Mar-08			Currency Future	1	7,000	54.88	Client	Buy
13:50:32	\$ / R On 17-Mar-08			Currency Future	1	3,000	23.55	Client	Buy
13:50:32	\$ / R On 17-Mar-08			Currency Future	1	3,000	0.00	Client	Sell
13:56:18	\$ / R On 17-Mar-08			Currency Future	1	40,000	0.00	Member	Sell
13:58:04	\$ / R On 17-Mar-08			Currency Future	1	3,000	0.00	Client	Sell
14:01:18	\$ / R On 17-Mar-08			Currency Future	1	40,000	315.34	Client	Buy
14:03:04	\$ / R On 17-Mar-08			Currency Future	1	170,000	0.00	Member	Sell
14:05:16	\$ / R On 17-Mar-08			Currency Future	1	50,000	0.00	Client	Sell
14:05:42	\$ / R On 13-Jun-08			Currency Future	1	100,000	0.00	Member	Sell
14:06:14	\$ / R On 17-Mar-08			Currency Future	1	170,000	1,341.47	Client	Buy
14:06:27	\$ / R On 13-Jun-08			Currency Future	1	100,000	811.80	Client	Buy
14:08:27	\$ / R On 15-Sep-08			Currency Future	1	100,000	0.00	Client	Sell
14:11:17	\$ / R On 17-Mar-08			Currency Future	1	5,000	0.00	Client	Sell
14:14:47	\$ / R On 17-Mar-08			Currency Future	1	50,000	0.00	Client	Sell
14:24:07	\$ / R On 13-Jun-08			Currency Future	1	300,000	0.00	Member	Sell
14:25:08	\$ / R On 17-Mar-08			Currency Future	1	14,000	0.00	Client	Sell
14:30:31	\$ / R On 13-Jun-08			Currency Future	1	8,000	0.00	Client	Sell
14:58:46	\$ / R On 13-Jun-08			Currency Future	1	300,000	2,445.00	Client	Buy
15:01:10	\$ / R On 17-Mar-08			Currency Future	1	10,000	0.00	Client	Sell
15:15:15	\$ / R On 17-Mar-08			Currency Future	1	200,000	0.00	Client	Sell
15:20:10	\$ / R On 17-Mar-08			Currency Future	1	100,000	791.20	Member	Buy
15:23:30	\$ / R On 17-Mar-08			Currency Future	1	100,000	0.00	Client	Sell
15:30:18	\$ / R On 15-Sep-08			Currency Future	1	100,000	0.00	Client	Sell
15:31:55	\$ / R On 17-Mar-08			Currency Future	1	50,000	0.00	Client	Sell
15:31:55	\$ / R On 17-Mar-08			Currency Future	1	50,000	396.00	Client	Buy
15:38:06	\$ / R On 13-Jun-08			Currency Future	1	3,000	0.00	Client	Sell
15:47:16	\$ / R On 13-Jun-08			Currency Future	1	400,000	0.00	Client	Sell

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15:47:16	\$ / R On 13-Jun-08			Currency Future	1	400,000	3,239.32	Member	Buy
16:12:44	\$ / R On 17-Mar-08			Currency Future	1	2,000	0.00	Client	Sell
16:26:14	\$ / R On 17-Mar-08			Currency Future	1	10,000	0.00	Client	Sell
16:26:50	\$ / R On 17-Mar-08			Currency Future	1	10,000	0.00	Client	Sell
16:27:11	\$ / R On 17-Mar-08			Currency Future	1	5,000	0.00	Client	Sell
16:27:50	\$ / R On 17-Mar-08			Currency Future	1	25,000	0.00	Client	Sell
16:31:38	\$ / R On 17-Mar-08			Currency Future	1	1,000	0.00	Client	Sell
16:33:21	\$ / R On 17-Mar-08			Currency Future	1	5,000	0.00	Client	Sell
16:54:03	\$ / R On 17-Mar-08			Currency Future	1	2,000	0.00	Client	Sell
Total for \$ / R Currency Future:					70	31,321,000	120,049.62		
08:56:35	£ / R On 15-Sep-08			Currency Future	1	2,000	31.33	Client	Buy
11:00:17	£ / R On 15-Sep-08			Currency Future	1	1,000	15.76	Client	Buy
11:54:26	£ / R On 13-Jun-08			Currency Future	1	300,000	3,459.00	Client	Buy
11:56:28	£ / R On 13-Jun-08			Currency Future	1	300,000	0.00	Client	Sell
11:57:02	£ / R On 13-Jun-08			Currency Future	1	300,000	4,659.00	Client	Buy
13:23:35	£ / R On 17-Mar-08			Currency Future	1	10,000	0.00	Member	Sell
13:26:52	£ / R On 17-Mar-08			Currency Future	1	10,000	152.50	Client	Buy
Total for £ / R Currency Future:					7	923,000	8,317.59		
08:56:30	€ / R On 15-Sep-08			Currency Future	1	3,000	35.70	Client	Buy
09:15:27	€ / R On 13-Jun-08			Currency Future	1	50,000	0.00	Member	Sell
11:00:25	€ / R On 15-Sep-08			Currency Future	1	1,000	11.99	Client	Buy
12:30:43	€ / R On 13-Jun-08			Currency Future	1	3,000	0.00	Client	Sell
14:34:27	€ / R On 13-Jun-08			Currency Future	1	3,000	35.71	Client	Buy
14:55:50	€ / R On 13-Jun-08			Currency Future	1	50,000	584.88	Client	Buy
16:32:30	€ / R On 15-Sep-08			Currency Future	1	5,000	0.00	Client	Sell
16:32:30	€ / R On 15-Sep-08			Currency Future	1	5,000	61.00	Client	Buy
Total for € / R Currency Future:					8	120,000	729.28		
12:05:38	GOVI On 02-May-08			jGovi	1	40,000	10,539.04	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
12:05:38	GOVI On 02-May-08			jGovi	1	40,000	0.00	Member	Sell
Total for GOVI jGovi:					2	80,000	10,539.04		
13:16:20	R153 On 02-May-08			Bond Future	1	12,900,000	141,949.55	Member	Buy
13:16:20	R153 On 02-May-08			Bond Future	1	12,900,000	0.00	Client	Sell
13:16:54	R153 On 02-May-08			Bond Future	1	29,600,000	0.00	Client	Sell
13:16:54	R153 On 02-May-08			Bond Future	1	29,600,000	325,713.69	Member	Buy
13:18:35	R153 On 02-May-08			Bond Future	1	29,300,000	322,412.54	Member	Buy
13:18:35	R153 On 02-May-08			Bond Future	1	29,300,000	0.00	Client	Sell
15:21:33	R153 On 02-May-08			Bond Future	1	12,800,000	0.00	Client	Sell
15:21:33	R153 On 02-May-08			Bond Future	1	12,800,000	140,624.33	Member	Buy
15:22:35	R153 On 02-May-08			Bond Future	1	29,700,000	326,292.40	Member	Buy
15:22:35	R153 On 02-May-08			Bond Future	1	29,700,000	0.00	Client	Sell
15:23:12	R153 On 02-May-08			Bond Future	1	29,300,000	0.00	Client	Sell
15:23:12	R153 On 02-May-08			Bond Future	1	29,300,000	321,897.89	Member	Buy
15:28:47	R153 On 07-Aug-08	8.25	Call	Option on Bond Future	1	50,000,000	0.00	Member	Buy
15:28:47	R153 On 07-Aug-08	8.25	Call	Option on Bond Future	1	50,000,000	0.00	Client	Sell
Total for R153 Bond Future:					14	387,200,000	1,578,890.40		
15:20:16	R157 On 02-May-08			Bond Future	1	20,000,000	254,289.38	Client	Buy
15:20:16	R157 On 02-May-08			Bond Future	1	20,000,000	0.00	Member	Sell
15:35:56	R157 On 07-Aug-08	8.25	Call	Option on Bond Future	1	50,000,000	0.00	Member	Buy
15:35:56	R157 On 07-Aug-08	8.25	Call	Option on Bond Future	1	50,000,000	0.00	Client	Sell
15:36:14	R157 On 07-Aug-08	8.75	Call	Option on Bond Future	1	50,000,000	0.00	Client	Buy
15:36:14	R157 On 07-Aug-08	8.75	Call	Option on Bond Future	1	50,000,000	0.00	Member	Sell
15:36:33	R157 On 07-Aug-08	9.25	Put	Option on Bond Future	1	50,000,000	0.00	Member	Buy
15:36:33	R157 On 07-Aug-08	9.25	Put	Option on Bond Future	1	50,000,000	0.00	Client	Sell
Total for R157 Bond Future:					8	340,000,000	254,289.38		
11:06:47	R204 On 02-May-08			Bond Future	1	60,000,000	0.00	Client	Sell
11:06:47	R204 On 02-May-08			Bond Future	1	60,000,000	588,509.04	Member	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 R204 Bond Future:					2	120,000,000	588,509.04		
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Grand Total for all Instruments:					111	879,644,000	2,561,324.35		
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