



Derivatives Matched Trades Report

Report for 28/02/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:00:06	\$ / R On 17-Mar-08			Currency Future	1	130,000	0.00	Member	Sell
09:05:26	\$ / R On 17-Mar-08			Currency Future	1	130,000	977.72	Client	Buy
09:13:43	\$ / R On 13-Jun-08			Currency Future	1	10,000	76.80	Client	Buy
09:14:39	\$ / R On 13-Jun-08			Currency Future	1	10,000	76.80	Client	Buy
09:42:44	\$ / R On 17-Mar-08			Currency Future	1	1,000	0.00	Client	Sell
10:24:00	\$ / R On 13-Jun-08			Currency Future	1	20,000	153.60	Client	Buy
10:24:58	\$ / R On 17-Mar-08			Currency Future	1	10,000	75.17	Client	Buy
10:25:10	\$ / R On 17-Mar-08			Currency Future	1	10,000	75.17	Client	Buy
10:50:40	\$ / R On 13-Jun-08			Currency Future	1	2,000	0.00	Client	Sell
10:50:40	\$ / R On 13-Jun-08			Currency Future	1	2,000	15.35	Client	Buy
11:07:07	\$ / R On 17-Mar-08			Currency Future	1	5,000	37.65	Client	Buy
12:36:36	\$ / R On 13-Jun-08			Currency Future	1	15,000	0.00	Client	Sell
12:45:50	\$ / R On 13-Jun-08			Currency Future	1	1,000	7.72	Client	Buy
12:57:08	\$ / R On 17-Mar-08			Currency Future	1	4,000	30.23	Client	Buy
14:08:24	\$ / R On 13-Jun-08			Currency Future	1	10,000	77.11	Client	Buy
14:20:15	\$ / R On 17-Mar-08			Currency Future	1	3,000	0.00	Client	Sell
14:20:15	\$ / R On 17-Mar-08			Currency Future	1	3,000	22.71	Client	Buy
15:55:15	\$ / R On 17-Mar-08			Currency Future	1	60,000	0.00	Client	Sell
16:02:58	\$ / R On 13-Jun-08			Currency Future	1	100,000	775.80	Client	Buy
16:04:35	\$ / R On 13-Jun-08			Currency Future	1	100,000	775.95	Client	Buy
16:04:35	\$ / R On 13-Jun-08			Currency Future	1	400,000	3,106.60	Client	Buy
16:07:04	\$ / R On 13-Jun-08			Currency Future	1	100,000	775.65	Client	Buy
16:07:18	\$ / R On 13-Jun-08			Currency Future	1	100,000	775.00	Client	Buy
16:12:28	\$ / R On 13-Jun-08			Currency Future	1	200,000	1,552.50	Client	Buy

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16:12:28	\$ / R On 13-Jun-08			Currency Future	1	100,000	775.35	Client	Buy
16:15:02	\$ / R On 13-Jun-08			Currency Future	1	100,000	775.35	Client	Buy
16:15:32	\$ / R On 17-Mar-08			Currency Future	1	130,000	0.00	Member	Sell
16:16:15	\$ / R On 17-Mar-08			Currency Future	1	130,000	987.74	Client	Buy
Total for \$ / R Currency Future:					28	1,886,000	11,925.95		
13:46:49	R157 On 02-May-08			Bond Future	1	50,000,000	0.00	Member	Sell
13:46:49	R157 On 02-May-08			Bond Future	1	50,000,000	634,454.65	Client	Buy
13:47:01	R157 On 02-May-08			Bond Future	1	20,000,000	253,781.86	Client	Buy
13:47:01	R157 On 02-May-08			Bond Future	1	20,000,000	0.00	Member	Sell
13:47:38	R157 On 02-May-08			Bond Future	1	10,000,000	0.00	Member	Sell
13:47:38	R157 On 02-May-08			Bond Future	1	10,000,000	126,890.93	Client	Buy
Total for R157 Bond Future:					6	160,000,000	1,015,127.44		
Grand Total for all Instruments:					34	161,886,000	1,027,053.39		