



Derivatives Matched Trades Report

Report for 03/03/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:06:54	\$ / R On 13-Jun-08			Currency Future	1	800,000	6,502.40	Member	Buy
09:07:01	\$ / R On 13-Jun-08			Currency Future	1	800,000	0.00	Client	Sell
09:07:31	\$ / R On 13-Jun-08			Currency Future	1	100,000	811.62	Member	Buy
09:27:03	\$ / R On 13-Jun-08			Currency Future	1	100,000	0.00	Client	Sell
09:27:57	\$ / R On 13-Jun-08			Currency Future	1	25,000	204.09	Client	Buy
09:28:02	\$ / R On 17-Mar-08			Currency Future	1	10,000	0.00	Client	Sell
09:31:09	\$ / R On 17-Mar-08			Currency Future	1	1,000	0.00	Client	Sell
09:31:55	\$ / R On 13-Jun-08			Currency Future	1	98,000	796.54	Member	Buy
09:32:13	\$ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Client	Sell
09:32:13	\$ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Client	Sell
09:32:21	\$ / R On 17-Mar-08			Currency Future	1	10,000	0.00	Client	Sell
09:32:29	\$ / R On 15-Sep-08			Currency Future	1	1,000	8.36	Client	Buy
09:33:01	\$ / R On 13-Jun-08			Currency Future	1	75,000	611.81	Client	Buy
09:34:55	\$ / R On 13-Jun-08			Currency Future	1	20,000	0.00	Client	Sell
09:36:26	\$ / R On 13-Jun-08			Currency Future	1	20,000	0.00	Client	Sell
09:38:12	\$ / R On 13-Jun-08			Currency Future	1	50,000	0.00	Client	Sell
09:58:47	\$ / R On 13-Jun-08			Currency Future	1	98,000	0.00	Member	Sell
10:18:31	\$ / R On 17-Mar-08			Currency Future	1	3,000	0.00	Client	Sell
10:18:53	\$ / R On 17-Mar-08			Currency Future	1	23,000	0.00	Client	Sell
10:18:53	\$ / R On 17-Mar-08			Currency Future	1	4,000	0.00	Client	Sell
10:19:17	\$ / R On 17-Mar-08			Currency Future	1	5,000	0.00	Client	Sell
10:26:31	\$ / R On 13-Jun-08			Currency Future	1	50,000	408.00	Client	Buy
10:26:31	\$ / R On 13-Jun-08			Currency Future	1	50,000	0.00	Client	Sell
10:32:15	\$ / R On 17-Mar-08			Currency Future	1	15,000	0.00	Client	Sell

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10:32:15	\$ / R On 17-Mar-08			Currency Future	1	15,000	119.70	Client	Buy
10:39:20	\$ / R On 13-Jun-08			Currency Future	1	25,000	203.75	Client	Buy
10:41:23	\$ / R On 13-Jun-08			Currency Future	1	20,000	0.00	Client	Sell
10:41:23	\$ / R On 13-Jun-08			Currency Future	1	20,000	162.65	Member	Buy
10:41:26	\$ / R On 17-Mar-08			Currency Future	1	6,000	47.88	Client	Buy
10:41:26	\$ / R On 17-Mar-08			Currency Future	1	6,000	0.00	Client	Sell
10:42:15	\$ / R On 13-Jun-08			Currency Future	1	15,000	121.99	Member	Buy
10:42:15	\$ / R On 13-Jun-08			Currency Future	1	15,000	0.00	Client	Sell
10:43:06	\$ / R On 13-Jun-08			Currency Future	1	25,000	203.75	Client	Buy
10:47:11	\$ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Client	Sell
10:48:02	\$ / R On 17-Mar-08			Currency Future	1	50,000	0.00	Client	Sell
10:48:02	\$ / R On 17-Mar-08			Currency Future	1	50,000	398.90	Member	Buy
10:48:28	\$ / R On 17-Mar-08			Currency Future	1	194,000	1,548.12	Member	Buy
10:48:28	\$ / R On 17-Mar-08			Currency Future	1	194,000	0.00	Client	Sell
10:49:10	\$ / R On 17-Mar-08			Currency Future	1	100,000	799.00	Member	Buy
10:49:10	\$ / R On 17-Mar-08			Currency Future	1	100,000	0.00	Client	Sell
11:47:14	\$ / R On 17-Mar-08			Currency Future	1	2,000	0.00	Client	Sell
11:48:17	\$ / R On 17-Mar-08			Currency Future	1	3,000	0.00	Client	Sell
11:49:44	\$ / R On 13-Jun-08			Currency Future	1	1,000	8.14	Client	Buy
11:50:55	\$ / R On 13-Jun-08			Currency Future	1	98,000	796.54	Client	Buy
12:17:56	\$ / R On 13-Jun-08			Currency Future	1	52,000	0.00	Client	Sell
12:20:52	\$ / R On 17-Mar-08			Currency Future	1	50,000	0.00	Client	Sell
12:20:52	\$ / R On 17-Mar-08			Currency Future	1	50,000	395.50	Member	Buy
12:34:02	\$ / R On 17-Mar-08			Currency Future	1	50,000	398.00	Member	Buy
12:34:51	\$ / R On 13-Jun-08			Currency Future	1	30,000	245.60	Member	Buy
13:45:39	\$ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Client	Sell
13:45:39	\$ / R On 13-Jun-08			Currency Future	1	10,000	81.25	Client	Buy
13:52:28	\$ / R On 17-Mar-08			Currency Future	1	45,000	0.00	Client	Sell
14:10:39	\$ / R On 17-Mar-08			Currency Future	1	50,000	0.00	Client	Sell
14:27:52	\$ / R On 13-Jun-08			Currency Future	1	75,000	0.00	Client	Sell
14:27:52	\$ / R On 13-Jun-08			Currency Future	1	75,000	607.50	Client	Buy
14:38:26	\$ / R On 13-Jun-08			Currency Future	1	25,000	202.50	Client	Buy
16:21:10	\$ / R On 13-Jun-08			Currency Future	1	30,000	0.00	Client	Sell
16:28:27	\$ / R On 17-Mar-08			Currency Future	1	1,000	7.95	Member	Buy
16:31:46	\$ / R On 17-Mar-08			Currency Future	1	1,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:44:00	\$ / R On 17-Mar-08			Currency Future	1	12,000	0.00	Client	Sell
16:52:51	\$ / R On 13-Jun-08			Currency Future	1	2,000	0.00	Client	Sell
16:55:20	\$ / R On 13-Jun-08			Currency Future	1	5,000	0.00	Client	Sell
Total for \$ / R Currency Future:					62	3,900,000	15,691.55		
10:38:43	£ / R On 13-Jun-08			Currency Future	1	25,000	399.80	Member	Buy
11:57:59	£ / R On 13-Jun-08			Currency Future	1	20,000	0.00	Client	Sell
13:49:09	£ / R On 13-Jun-08			Currency Future	1	25,000	0.00	Member	Sell
Total for £ / R Currency Future:					3	70,000	399.80		
10:38:17	€ / R On 13-Jun-08			Currency Future	1	25,000	307.08	Member	Buy
10:49:15	€ / R On 13-Jun-08			Currency Future	1	25,000	0.00	Member	Sell
11:31:25	€ / R On 13-Jun-08			Currency Future	1	30,000	0.00	Member	Sell
15:42:19	€ / R On 15-Sep-08			Currency Future	1	125,000	1,526.23	Member	Buy
15:44:07	€ / R On 15-Sep-08			Currency Future	1	125,000	0.00	Client	Sell
16:16:40	€ / R On 13-Jun-08			Currency Future	1	30,000	371.85	Client	Buy
Total for € / R Currency Future:					6	360,000	2,205.15		
12:24:30	GOVI On 02-May-08			jGovi	1	20,000	5,195.00	Client	Buy
12:24:30	GOVI On 02-May-08			jGovi	1	20,000	0.00	Member	Sell
Total for GOVI jGovi:					2	40,000	5,195.00		
12:06:33	R157 On 02-May-08			Bond Future	1	10,000,000	124,879.12	Client	Buy
12:06:33	R157 On 02-May-08			Bond Future	1	10,000,000	0.00	Member	Sell
12:07:04	R157 On 02-May-08			Bond Future	1	20,000,000	0.00	Member	Sell
12:07:04	R157 On 02-May-08			Bond Future	1	20,000,000	249,625.20	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
Total for R157 Bond Future:					4	60,000,000	374,504.32		
Grand Total for all Instruments:					77	64,370,000	397,995.82		