



Derivatives Matched Trades Report

Report for 22/02/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:41:13	\$ / R On 17-Mar-08			Currency Future	1	50,000	391.50	Client	Buy
09:41:13	\$ / R On 17-Mar-08			Currency Future	1	50,000	0.00	Client	Sell
09:42:40	\$ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Client	Sell
10:03:27	\$ / R On 17-Mar-08			Currency Future	1	50,000	392.00	Client	Buy
10:03:27	\$ / R On 17-Mar-08			Currency Future	1	50,000	0.00	Client	Sell
10:39:16	\$ / R On 15-Sep-08			Currency Future	1	3,000	24.59	Client	Buy
11:34:53	\$ / R On 17-Mar-08			Currency Future	1	23,000	0.00	Client	Sell
11:34:53	\$ / R On 17-Mar-08			Currency Future	1	23,000	179.75	Client	Buy
11:40:51	\$ / R On 17-Mar-08			Currency Future	1	27,000	0.00	Client	Sell
11:40:51	\$ / R On 17-Mar-08			Currency Future	1	27,000	211.01	Client	Buy
12:01:05	\$ / R On 17-Mar-08			Currency Future	1	50,000	0.00	Client	Sell
12:56:01	\$ / R On 13-Jun-08			Currency Future	1	40,000	320.00	Client	Buy
13:14:54	\$ / R On 17-Mar-08			Currency Future	1	2,000	15.60	Client	Buy
13:14:54	\$ / R On 17-Mar-08			Currency Future	1	2,000	0.00	Client	Sell
13:25:57	\$ / R On 13-Jun-08			Currency Future	1	10,000	79.75	Client	Buy
13:27:33	\$ / R On 13-Jun-08			Currency Future	1	3,000	23.91	Client	Buy
13:27:33	\$ / R On 13-Jun-08			Currency Future	1	10,000	79.70	Client	Buy
13:39:40	\$ / R On 17-Mar-08			Currency Future	1	5,000	39.00	Client	Buy
13:39:40	\$ / R On 17-Mar-08			Currency Future	1	5,000	0.00	Client	Sell
15:11:28	\$ / R On 17-Mar-08			Currency Future	1	2,000	15.54	Client	Buy
15:15:59	\$ / R On 17-Mar-08			Currency Future	1	100,000	0.00	Member	Sell
15:18:07	\$ / R On 13-Jun-08			Currency Future	1	400,000	0.00	Member	Sell
15:18:07	\$ / R On 13-Jun-08			Currency Future	1	400,000	3,179.84	Client	Buy
15:19:53	\$ / R On 17-Mar-08			Currency Future	1	100,000	777.97	Client	Buy
15:37:08	\$ / R On 17-Mar-08			Currency Future	1	3,000	23.28	Client	Buy

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15:37:10	\$ / R On 13-Jun-08			Currency Future	1	2,000	15.85	Client	Buy
15:42:00	\$ / R On 17-Mar-08			Currency Future	1	10,000	77.65	Client	Buy
15:42:58	\$ / R On 15-Sep-08			Currency Future	1	2,000	16.19	Client	Buy
15:44:11	\$ / R On 17-Mar-08			Currency Future	1	6,000	46.50	Client	Buy
15:56:28	\$ / R On 17-Mar-08			Currency Future	1	1,000	0.00	Client	Sell
15:56:28	\$ / R On 17-Mar-08			Currency Future	1	1,000	7.73	Client	Buy
Total for \$ / R Currency Future:					31	1,467,000	5,917.34		
10:39:31	£ / R On 15-Sep-08			Currency Future	1	1,000	15.90	Client	Buy
14:06:41	£ / R On 15-Sep-08			Currency Future	1	50,000	785.03	Member	Buy
15:22:18	£ / R On 15-Sep-08			Currency Future	1	50,000	0.00	Client	Sell
Total for £ / R Currency Future:					3	101,000	800.93		
10:40:10	€ / R On 15-Sep-08			Currency Future	1	2,000	24.10	Client	Buy
15:40:12	€ / R On 15-Sep-08			Currency Future	1	500,000	0.00	Client	Sell
15:40:19	€ / R On 15-Sep-08			Currency Future	1	200,000	0.00	Client	Sell
15:41:21	€ / R On 15-Sep-08			Currency Future	1	500,000	0.00	Client	Sell
Total for € / R Currency Future:					4	1,202,000	24.10		
11:11:12	R153 On 02-May-08			Bond Future	1	12,800,000	0.00	Client	Sell
11:11:12	R153 On 02-May-08			Bond Future	1	12,800,000	140,928.79	Member	Buy
11:11:45	R153 On 02-May-08			Bond Future	1	29,700,000	326,998.84	Member	Buy
11:11:45	R153 On 02-May-08			Bond Future	1	29,700,000	0.00	Client	Sell
11:12:35	R153 On 02-May-08			Bond Future	1	29,300,000	322,594.82	Member	Buy
11:12:35	R153 On 02-May-08			Bond Future	1	29,300,000	0.00	Client	Sell
Total for R153 Bond Future:					6	143,600,000	790,522.45		
13:22:00	R157 On 02-May-08			Bond Future	1	10,000,000	127,455.08	Client	Buy
13:22:00	R157 On 02-May-08			Bond Future	1	10,000,000	0.00	Member	Sell

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Total for R157 Bond Future:					2	20,000,000	127,455.08		
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Grand Total for all Instruments:					46	166,370,000	924,719.90		
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