Derivatives Matched Trades Report

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:13:03	$ / R On 15-Sep-08			Currency Future	1	10,000	0.00	Client	Sell
09:24:26	$ / R On 16-Mar-09			Currency Future	1	40,000	337.56	Client	Buy
09:49:35	$ / R On 15-Sep-08			Currency Future	1	25,000	0.00	Member	Sell
09:49:35	$ / R On 15-Sep-08			Currency Future	1	25,000	200.93	Member	Buy
09:51:16	$ / R On 15-Sep-08			Currency Future	1	50,000	401.00	Member	Buy
09:59:21	$ / R On 15-Sep-08			Currency Future	1	50,000	0.00	Client	Sell
09:59:32	$ / R On 15-Sep-08			Currency Future	1	11,000	88.28	Client	Buy
09:59:32	$ / R On 15-Sep-08			Currency Future	1	30,000	240.75	Client	Buy
10:25:17	$ / R On 16-Mar-09			Currency Future	1	2,000	16.84	Client	Buy
11:56:29	$ / R On 15-Sep-08			Currency Future	1	50,000	400.75	Client	Buy
12:20:59	$ / R On 15-Sep-08			Currency Future	1	10,000	79.89	Client	Buy
14:26:35	$ / R On 15-Sep-08			Currency Future	1	400,000	3,198.40	Client	Buy
14:29:27	$ / R On 12-Dec-08			Currency Future	1	20,000	163.60	Client	Buy
14:30:43	$ / R On 15-Sep-08			Currency Future	1	400,000	0.00	Member	Sell
14:58:23	$ / R On 15-Sep-08			Currency Future	1	5,000	39.80	Client	Buy
14:58:23	$ / R On 15-Sep-08			Currency Future	1	1,000	7.96	Client	Buy
15:00:30	$ / R On 15-Sep-08			Currency Future	1	30,000	238.35	Client	Buy
15:01:39	$ / R On 12-Dec-08			Currency Future	1	1,000	8.14	Member	Buy
15:01:59	$ / R On 12-Dec-08			Currency Future	1	100,000	813.20	Client	Buy
15:04:47	$ / R On 15-Sep-08			Currency Future	1	10,000,000	79,200.00	Member	Buy
15:09:16	$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
15:10:40	$ / R On 15-Sep-08			Currency Future	1	30,000	0.00	Member	Sell
15:13:38	$ / R On 15-Sep-08			Currency Future	1	30,000	237.71	Client	Buy
15:14:11	$ / R On 15-Sep-08			Currency Future	1	10,000,000	78,910.00	Member	Buy
15:14:16	$ / R On 15-Sep-08			Currency Future	1	10,000,000	78,910.00	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:16:35	$ / R On 15-Sep-08			Currency Future	1	10,000,000	0.00	Client	Sell
15:18:26	$ / R On 15-Sep-08			Currency Future	1	10,000,000	0.00	Client	Sell
15:18:47	$ / R On 15-Sep-08			Currency Future	1	20,000	158.60	Client	Buy
15:18:57	$ / R On 16-Mar-09			Currency Future	1	40,000	332.80	Client	Buy
15:19:08	$ / R On 15-Sep-08			Currency Future	1	7,250,000	0.00	Member	Sell
15:19:08	$ / R On 15-Sep-08			Currency Future	1	7,250,000	57,474.38	Client	Buy
15:19:31	$ / R On 15-Sep-08			Currency Future	1	30,000	237.90	Client	Buy
15:20:14	$ / R On 15-Sep-08			Currency Future	1	100,000	793.00	Client	Buy
15:20:36	$ / R On 15-Sep-08			Currency Future	1	10,000,000	0.00	Client	Sell
15:25:27	$ / R On 15-Sep-08			Currency Future	1	50,000	396.25	Client	Buy
15:29:53	$ / R On 16-Mar-09			Currency Future	1	2,000	16.63	Client	Buy
15:32:50	$ / R On 15-Sep-08			Currency Future	1	1,000	0.00	Client	Sell
15:32:50	$ / R On 15-Sep-08			Currency Future	1	1,000	7.90	Client	Buy
15:33:45	$ / R On 15-Sep-08			Currency Future	1	2,000	15.85	Client	Buy
15:46:07	$ / R On 12-Dec-08			Currency Future	1	258,000	0.00	Member	Sell
15:55:34	$ / R On 15-Sep-08			Currency Future	1	150,000	1,190.70	Client	Buy
16:14:15	$ / R On 15-Sep-08			Currency Future	1	30,000	238.59	Client	Buy
16:30:14	$ / R On 15-Sep-08			Currency Future	1	20,000	158.75	Client	Buy
16:38:03	$ / R On 12-Dec-08			Currency Future	1	258,000	2,093.67	Member	Buy
16:39:53	$ / R On 12-Dec-08			Currency Future	1	258,000	0.00	Member	Sell
16:39:53	$ / R On 12-Dec-08			Currency Future	1	258,000	2,097.54	Client	Buy
16:41:16	$ / R On 15-Sep-08			Currency Future	1	2,000	15.90	Client	Buy
16:42:11	$ / R On 15-Sep-08			Currency Future	1	2,250,000	0.00	Member	Sell
16:42:11	$ / R On 15-Sep-08			Currency Future	1	2,250,000	17,815.50	Client	Buy
16:42:40	$ / R On 15-Sep-08			Currency Future	1	91,000	720.72	Client	Buy
16:42:40	$ / R On 15-Sep-08			Currency Future	1	2,000	15.87	Client	Buy
16:42:40	$ / R On 15-Sep-08			Currency Future	1	7,000	55.51	Client	Buy
16:42:40	$ / R On 15-Sep-08			Currency Future	1	7,000	0.00	Client	Sell
16:42:40	$ / R On 15-Sep-08			Currency Future	1	2,000	0.00	Client	Sell
16:42:40	$ / R On 15-Sep-08			Currency Future	1	91,000	0.00	Client	Sell
16:43:00	$ / R On 15-Sep-08			Currency Future	1	59,000	467.28	Client	Buy
16:43:00	$ / R On 15-Sep-08			Currency Future	1	41,000	0.00	Client	Sell
16:43:00	$ / R On 15-Sep-08			Currency Future	1	59,000	0.00	Client	Sell
16:43:00	$ / R On 15-Sep-08			Currency Future	1	41,000	323.90	Client	Buy
16:50:38	$ / R On 15-Sep-08			Currency Future	1	8,000	63.20	Client	Buy
16:50:38	$ / R On 15-Sep-08			Currency Future	1	2,000	0.00	Client	Sell

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Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:50:38	$ / R On 15-Sep-08			Currency Future	1	8,000	0.00	Client	Sell
16:50:38	$ / R On 15-Sep-08			Currency Future	1	2,000	15.80	Client	Buy
16:59:04	$ / R On 15-Sep-08			Currency Future	1	16,000	127.04	Client	Buy
16:59:04	$ / R On 15-Sep-08			Currency Future	1	16,000	0.00	Client	Sell
17:00:43	$ / R On 15-Sep-08			Currency Future	1	16,000	0.00	Member	Sell
17:03:38	$ / R On 15-Sep-08			Currency Future	1	16,000	126.66	Client	Buy
Total for $ / R Currency Future:					**67**	**82,285,000**	**328,453.08**		
09:26:40	£ / R On 16-Mar-09			Currency Future	1	20,000	330.13	Client	Buy
10:23:59	£ / R On 16-Mar-09			Currency Future	1	2,000	32.92	Client	Buy
12:42:54	£ / R On 15-Sep-08			Currency Future	1	10,000	157.80	Client	Buy
14:35:17	£ / R On 15-Sep-08			Currency Future	1	10,000	157.80	Client	Buy
14:35:21	£ / R On 15-Sep-08			Currency Future	1	10,000	157.70	Client	Buy
14:35:29	£ / R On 15-Sep-08			Currency Future	1	10,000	157.60	Client	Buy
14:35:41	£ / R On 15-Sep-08			Currency Future	1	20,000	315.00	Client	Buy
15:06:11	£ / R On 15-Sep-08			Currency Future	1	30,000	469.50	Client	Buy
15:07:39	£ / R On 15-Sep-08			Currency Future	1	30,000	468.60	Client	Buy
15:14:17	£ / R On 16-Mar-09			Currency Future	1	20,000	324.16	Client	Buy
15:31:30	£ / R On 16-Mar-09			Currency Future	1	2,000	32.40	Client	Buy
16:25:26	£ / R On 15-Sep-08			Currency Future	1	5,000	0.00	Client	Sell
Total for £ / R Currency Future:					**12**	**169,000**	**2,603.61**		
09:25:46	€ / R On 16-Mar-09			Currency Future	1	25,000	331.11	Client	Buy
09:56:31	€ / R On 12-Dec-08			Currency Future	1	100,000	0.00	Member	Sell
09:59:55	€ / R On 12-Dec-08			Currency Future	1	100,000	1,296.50	Client	Buy
10:23:47	€ / R On 16-Mar-09			Currency Future	1	1,000	13.22	Client	Buy
14:35:19	€ / R On 12-Dec-08			Currency Future	1	1,000	12.85	Client	Buy
14:35:47	€ / R On 15-Sep-08			Currency Future	1	29,000	364.53	Client	Buy
14:51:29	€ / R On 15-Sep-08			Currency Future	1	5,000	62.80	Client	Buy
15:00:40	€ / R On 15-Sep-08			Currency Future	1	20,000	250.00	Client	Buy
15:01:59	€ / R On 15-Sep-08			Currency Future	1	30,000	374.40	Client	Buy
15:07:24	€ / R On 15-Sep-08			Currency Future	1	20,000	248.78	Client	Buy

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Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:14:56	€ / R On 16-Mar-09			Currency Future	1	25,000	323.86	Client	Buy
15:15:41	€ / R On 15-Sep-08			Currency Future	1	1,000,000	12,380.00	Member	Buy
15:19:40	€ / R On 15-Sep-08			Currency Future	1	1,000,000	0.00	Client	Sell
15:31:54	€ / R On 16-Mar-09			Currency Future	1	2,000	25.90	Client	Buy
16:19:45	€ / R On 15-Sep-08			Currency Future	1	30,000	373.35	Client	Buy
16:19:45	€ / R On 15-Sep-08			Currency Future	1	30,000	373.35	Client	Buy
16:20:20	€ / R On 15-Sep-08			Currency Future	1	1,000	12.44	Client	Buy
16:21:30	€ / R On 15-Sep-08			Currency Future	1	1,000	12.42	Client	Buy
16:46:05	€ / R On 15-Sep-08			Currency Future	1	30,000	0.00	Member	Sell
16:47:12	€ / R On 15-Sep-08			Currency Future	1	30,000	373.35	Member	Buy
16:47:12	€ / R On 15-Sep-08			Currency Future	1	30,000	0.00	Client	Sell
Total for € / R Currency Future:					**21**	**2,510,000**	**16,828.87**		
16:29:01	GOVI On 07-Aug-08			jGovi	1	10,000	0.00	Member	Sell
16:29:01	GOVI On 07-Aug-08			jGovi	1	10,000	2,478.45	Client	Buy
16:29:43	GOVI On 07-Aug-08			jGovi	1	280,000	69,396.60	Client	Buy
16:29:43	GOVI On 07-Aug-08			jGovi	1	280,000	0.00	Member	Sell
16:30:30	GOVI On 07-Aug-08			jGovi	1	160,000	0.00	Member	Sell
16:30:30	GOVI On 07-Aug-08			jGovi	1	160,000	39,655.20	Client	Buy
16:31:12	GOVI On 07-Aug-08			jGovi	1	10,000	2,478.45	Client	Buy
16:31:12	GOVI On 07-Aug-08			jGovi	1	10,000	0.00	Member	Sell
16:31:58	GOVI On 07-Aug-08			jGovi	1	220,000	0.00	Member	Sell
16:31:58	GOVI On 07-Aug-08			jGovi	1	220,000	54,525.90	Client	Buy
16:32:49	GOVI On 07-Aug-08			jGovi	1	40,000	0.00	Member	Sell
16:32:49	GOVI On 07-Aug-08			jGovi	1	40,000	9,913.80	Client	Buy
16:33:45	GOVI On 07-Aug-08			jGovi	1	10,000	2,478.45	Client	Buy
16:33:45	GOVI On 07-Aug-08			jGovi	1	10,000	0.00	Member	Sell
Total for GOVI jGovi:					**14**	**1,460,000**	**180,926.85**		
09:55:12	R153 On 07-Aug-08			Bond Future	1	31,700,000	342,458.87	Member	Buy
09:55:12	R153 On 07-Aug-08			Bond Future	1	31,700,000	0.00		Sell

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Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
Total for R153 Bond Future:					**2**	**63,400,000**	**342,458.87**		
16:34:59	R157 On 07-Aug-08			Bond Future	1	1,100,000	0.00	Member	Sell
16:34:59	R157 On 07-Aug-08			Bond Future	1	1,100,000	13,174.09	Client	Buy
16:35:46	R157 On 07-Aug-08			Bond Future	1	1,800,000	0.00	Member	Sell
16:35:46	R157 On 07-Aug-08			Bond Future	1	1,800,000	21,557.60	Client	Buy
16:36:16	R157 On 07-Aug-08			Bond Future	1	900,000	0.00	Member	Sell
16:36:16	R157 On 07-Aug-08			Bond Future	1	900,000	10,778.80	Client	Buy
Total for R157 Bond Future:					**6**	**7,600,000**	**45,510.49**		
13:17:28	ZAAD On 15-Sep-08			Currency Future	1	30,000	229.38	Client	Buy
14:55:43	ZAAD On 15-Sep-08			Currency Future	1	10,000	75.98	Client	Buy
16:44:41	ZAAD On 12-Dec-08			Currency Future	1	500,000	0.00	Member	Sell
16:48:29	ZAAD On 12-Dec-08			Currency Future	1	500,000	3,813.65	Client	Buy
Total for ZAAD Currency Future:					**4**	**1,040,000**	**4,119.01**		
Grand Total for all Instruments:					**126**	**158,464,000**	**920,900.78**		

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