



Derivatives Matched Trades Report

Report for 02/09/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:03:11	\$ / R On 12-Dec-08			Currency Future	1	900,000	7,229.07	Client	Buy
09:05:22	\$ / R On 15-Sep-08			Currency Future	1	10,000	78.61	Client	Buy
09:19:06	\$ / R On 15-Sep-08			Currency Future	1	5,000	0.00	Client	Sell
09:19:06	\$ / R On 15-Sep-08			Currency Future	1	5,000	0.00	Client	Sell
09:21:28	\$ / R On 15-Sep-08			Currency Future	1	30,000	0.00	Client	Sell
09:33:44	\$ / R On 15-Sep-08			Currency Future	1	30,000	0.00	Client	Sell
09:34:00	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
10:04:20	\$ / R On 16-Mar-09			Currency Future	1	5,000	41.15	Client	Buy
10:09:27	\$ / R On 15-Sep-08			Currency Future	1	10,000	0.00	Member	Sell
10:14:29	\$ / R On 15-Sep-08			Currency Future	1	17,000	0.00	Client	Sell
10:17:27	\$ / R On 15-Sep-08			Currency Future	1	10,000	78.30	Client	Buy
10:17:27	\$ / R On 15-Sep-08			Currency Future	1	10,000	0.00	Client	Sell
10:19:53	\$ / R On 12-Dec-08			Currency Future	1	3,000	0.00	Client	Sell
10:20:04	\$ / R On 15-Sep-08			Currency Future	1	10,000	0.00	Client	Sell
10:27:45	\$ / R On 16-Mar-09			Currency Future	1	50,000	410.00	Client	Buy
11:00:09	\$ / R On 12-Dec-08			Currency Future	1	100,000	0.00	Member	Sell
11:16:44	\$ / R On 12-Dec-08			Currency Future	1	100,000	0.00	Member	Sell
11:20:05	\$ / R On 15-Sep-08			Currency Future	1	40,000	0.00	Client	Sell
11:20:31	\$ / R On 15-Sep-08			Currency Future	1	13,000	0.00	Client	Sell
11:36:41	\$ / R On 15-Sep-08			Currency Future	1	5,000	39.15	Member	Buy
11:58:00	\$ / R On 12-Dec-08			Currency Future	1	7,000,000	56,343.00	Client	Buy
12:26:06	\$ / R On 15-Sep-08			Currency Future	1	5,000	0.00	Client	Sell
12:52:46	\$ / R On 12-Dec-08			Currency Future	1	400,000	0.00	Member	Sell
13:02:24	\$ / R On 12-Dec-08			Currency Future	1	7,000,000	0.00	Member	Sell
13:05:22	\$ / R On 12-Dec-08			Currency Future	1	900,000	0.00	Member	Sell

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13:22:04	\$ / R On 15-Sep-08			Currency Future	1	20,000	0.00	Client	Sell
13:45:08	\$ / R On 12-Dec-08			Currency Future	1	100,000	801.50	Client	Buy
14:41:33	\$ / R On 12-Dec-08			Currency Future	1	150,000	0.00	Member	Sell
14:42:17	\$ / R On 12-Dec-08			Currency Future	1	50,000	0.00	Member	Sell
16:12:33	\$ / R On 12-Dec-08			Currency Future	1	12,000	0.00	Client	Sell
16:12:33	\$ / R On 12-Dec-08			Currency Future	1	12,000	95.79	Client	Buy
16:30:57	\$ / R On 12-Dec-08			Currency Future	1	18,000	0.00	Client	Sell
Total for \$ / R Currency Future:					32	17,030,000	65,116.57		
09:02:34	£ / R On 12-Dec-08			Currency Future	1	1,200,000	0.00	Client	Sell
09:23:13	£ / R On 15-Sep-08			Currency Future	1	1,000	0.00	Client	Sell
09:25:28	£ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Member	Sell
09:58:54	£ / R On 12-Dec-08			Currency Future	1	50,000	0.00	Member	Sell
10:04:30	£ / R On 12-Dec-08			Currency Future	1	20,000	285.50	Client	Buy
10:10:51	£ / R On 15-Sep-08			Currency Future	1	200,000	0.00	Client	Sell
10:10:51	£ / R On 15-Sep-08			Currency Future	1	200,000	2,793.50	Member	Buy
10:12:31	£ / R On 12-Dec-08			Currency Future	1	1,000	14.25	Client	Buy
10:15:20	£ / R On 12-Dec-08			Currency Future	1	10,000	142.60	Client	Buy
10:23:33	£ / R On 12-Dec-08			Currency Future	1	50,000	713.42	Client	Buy
10:27:45	£ / R On 12-Dec-08			Currency Future	1	5,000	71.15	Client	Buy
13:08:05	£ / R On 12-Dec-08			Currency Future	1	1,200,000	17,032.68	Member	Buy
Total for £ / R Currency Future:					12	2,957,000	21,053.10		
09:03:34	€ / R On 12-Dec-08			Currency Future	1	600,000	6,968.28	Client	Buy
09:58:54	€ / R On 12-Dec-08			Currency Future	1	1,000	11.60	Client	Buy
10:02:06	€ / R On 12-Dec-08			Currency Future	1	55,000	0.00	Client	Sell
13:02:56	€ / R On 12-Dec-08			Currency Future	1	600,000	0.00	Member	Sell
Total for € / R Currency Future:					4	1,256,000	6,979.88		
14:56:58	R153 On 06-Nov-08			Bond Future	1	2,500,000	0.00		Sell
14:56:58	R153 On 06-Nov-08			Bond Future	1	2,500,000	26,989.65	Member	Buy

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Total for R153 Bond Future:					2	5,000,000	26,989.65		
11:57:39	ZAAD On 12-Dec-08			Currency Future	1	100,000	0.00	Member	Sell
12:14:57	ZAAD On 12-Dec-08			Currency Future	1	100,000	660.23	Client	Buy
17:11:14	ZAAD On 12-Dec-08			Currency Future	1	60,000	0.00	Member	Sell
17:11:40	ZAAD On 12-Dec-08			Currency Future	1	60,000	396.87	Client	Buy
Total for ZAAD Currency Future:					4	320,000	1,057.10		
Grand Total for all Instruments:					54	26,563,000	121,196.29		