



Derivatives Matched Trades Report

Report for 25/09/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:11:07	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
09:31:03	\$ / R On 12-Dec-08			Currency Future	1	200,000	1,651.68	Member	Buy
09:34:48	\$ / R On 12-Dec-08			Currency Future	1	200,000	0.00	Member	Sell
09:48:36	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
09:55:41	\$ / R On 12-Dec-08			Currency Future	1	1,000	8.30	Client	Buy
09:55:41	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
10:08:40	\$ / R On 12-Dec-08			Currency Future	1	45,000	0.00	Client	Sell
10:11:57	\$ / R On 12-Dec-08			Currency Future	1	112,000	0.00	Client	Sell
10:13:05	\$ / R On 12-Dec-08			Currency Future	1	10,000	83.00	Client	Buy
10:13:05	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
10:24:45	\$ / R On 12-Dec-08			Currency Future	1	1,000	8.29	Client	Buy
10:24:45	\$ / R On 12-Dec-08			Currency Future	1	29,000	0.00	Client	Sell
10:24:45	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
10:26:34	\$ / R On 12-Dec-08			Currency Future	1	400,000	3,319.44	Member	Buy
10:34:07	\$ / R On 12-Dec-08			Currency Future	1	90,000	747.81	Member	Buy
10:42:17	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
10:42:17	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
10:42:17	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
10:56:28	\$ / R On 12-Dec-08			Currency Future	1	83,000	0.00	Client	Sell
10:56:28	\$ / R On 12-Dec-08			Currency Future	1	83,000	683.05	Client	Buy
10:58:08	\$ / R On 12-Dec-08			Currency Future	1	75,000	622.50	Member	Buy
11:13:05	\$ / R On 12-Dec-08			Currency Future	1	1,000	8.30	Client	Buy
11:13:05	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
11:17:23	\$ / R On 12-Dec-08			Currency Future	1	39,000	0.00	Client	Sell
11:42:43	\$ / R On 12-Dec-08			Currency Future	1	112,000	927.11	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
12:46:32	\$ / R On 12-Dec-08			Currency Future	1	6,000	0.00	Client	Sell
12:47:21	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
12:55:33	\$ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Client	Sell
12:56:18	\$ / R On 12-Dec-08			Currency Future	1	25,000	0.00	Client	Sell
12:58:26	\$ / R On 12-Dec-08			Currency Future	1	300,000	0.00	Client	Sell
13:02:40	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
13:39:24	\$ / R On 12-Dec-08			Currency Future	1	2,000	0.00	Client	Sell
13:48:43	\$ / R On 12-Dec-08			Currency Future	1	8,000	0.00	Client	Sell
14:09:05	\$ / R On 16-Mar-09			Currency Future	1	10,000	84.80	Client	Buy
14:11:14	\$ / R On 12-Dec-08			Currency Future	1	3,000	24.87	Client	Buy
14:11:49	\$ / R On 12-Dec-08			Currency Future	1	2,000	16.58	Client	Buy
14:19:25	\$ / R On 12-Dec-08			Currency Future	1	3,000	0.00	Client	Sell
14:19:25	\$ / R On 12-Dec-08			Currency Future	1	3,000	24.87	Member	Buy
14:19:32	\$ / R On 12-Dec-08			Currency Future	1	197,000	1,633.72	Member	Buy
14:21:29	\$ / R On 12-Dec-08			Currency Future	1	1,000	8.29	Client	Buy
14:21:48	\$ / R On 12-Dec-08			Currency Future	1	1,000	8.28	Client	Buy
14:27:00	\$ / R On 12-Dec-08			Currency Future	1	70,000	0.00	Member	Sell
14:45:28	\$ / R On 12-Dec-08			Currency Future	1	70,000	581.70	Member	Buy
15:12:37	\$ / R On 12-Dec-08			Currency Future	1	114,000	945.27	Member	Buy
15:13:24	\$ / R On 12-Dec-08			Currency Future	1	62,000	515.80	Member	Buy
15:14:30	\$ / R On 12-Dec-08			Currency Future	1	79,000	655.86	Member	Buy
15:14:59	\$ / R On 12-Dec-08			Currency Future	1	1,000	8.29	Member	Buy
15:22:05	\$ / R On 12-Dec-08			Currency Future	1	90,000	0.00	Client	Sell
15:22:24	\$ / R On 12-Dec-08			Currency Future	1	400,000	0.00	Client	Sell
15:22:40	\$ / R On 12-Dec-08			Currency Future	1	75,000	0.00	Client	Sell
15:22:57	\$ / R On 12-Dec-08			Currency Future	1	112,000	0.00	Client	Sell
15:23:10	\$ / R On 12-Dec-08			Currency Future	1	114,000	0.00	Client	Sell
15:23:24	\$ / R On 12-Dec-08			Currency Future	1	62,000	0.00	Client	Sell
15:23:37	\$ / R On 12-Dec-08			Currency Future	1	79,000	0.00	Client	Sell
15:24:01	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
16:35:44	\$ / R On 12-Dec-08			Currency Future	1	1,000	8.27	Client	Buy
Total for \$ / R Currency Future:					56	3,424,000	12,576.05		

09:07:21	£ / R On 16-Mar-09			Currency Future	1	25,000	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
10:42:18	£ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
13:13:15	£ / R On 12-Dec-08			Currency Future	1	2,000	30.84	Client	Buy
15:56:23	£ / R On 12-Jun-09			Currency Future	1	1,000	15.75	Client	Buy
Total for £ / R Currency Future:					4	38,000	46.59		
10:18:47	€ / R On 12-Dec-08			Currency Future	1	4,000	0.00	Client	Sell
13:02:20	€ / R On 12-Dec-08			Currency Future	1	2,000	0.00	Client	Sell
13:02:20	€ / R On 12-Dec-08			Currency Future	1	8,000	0.00	Client	Sell
13:02:20	€ / R On 12-Dec-08			Currency Future	1	2,000	24.46	Client	Buy
13:44:53	€ / R On 12-Dec-08			Currency Future	1	5,000	61.31	Client	Buy
13:49:42	€ / R On 12-Dec-08			Currency Future	1	5,000	61.39	Client	Buy
14:00:04	€ / R On 12-Dec-08			Currency Future	1	5,000	61.15	Client	Buy
14:12:07	€ / R On 12-Dec-08			Currency Future	1	5,000	61.00	Client	Buy
15:51:48	€ / R On 12-Dec-08			Currency Future	1	5,000	60.78	Client	Buy
Total for € / R Currency Future:					9	41,000	330.09		
15:16:30	R157 On 06-Nov-08			Bond Future	1	10,000,000	126,044.90	Client	Buy
15:16:30	R157 On 06-Nov-08			Bond Future	1	10,000,000	0.00	Member	Sell
17:02:45	R157 On 06-Nov-08			Bond Future	1	15,900,000	0.00	Client	Sell
17:02:45	R157 On 06-Nov-08			Bond Future	1	15,900,000	200,550.61	Member	Buy
17:03:03	R157 On 06-Nov-08			Bond Future	1	9,300,000	117,303.19	Member	Buy
17:03:03	R157 On 06-Nov-08			Bond Future	1	9,300,000	0.00	Client	Sell
17:03:26	R157 On 06-Nov-08			Bond Future	1	13,300,000	167,756.17	Member	Buy
17:03:26	R157 On 06-Nov-08			Bond Future	1	13,300,000	0.00	Client	Sell
17:03:50	R157 On 06-Nov-08			Bond Future	1	4,100,000	0.00	Client	Sell
17:03:50	R157 On 06-Nov-08			Bond Future	1	4,100,000	51,714.31	Member	Buy
Total for R157 Bond Future:					10	105,200,000	663,369.18		
Grand Total for all Instruments:					79	108,703,000	676,321.92		