



# Derivatives Matched Trades Report

Report for 26/09/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:17:57	\$ / R On 12-Dec-08			Currency Future	1	10,000	82.28	Member	Buy
08:17:57	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
09:06:08	\$ / R On 12-Dec-08			Currency Future	1	1,000	8.32	Client	Buy
09:09:05	\$ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Client	Sell
10:05:16	\$ / R On 12-Dec-08			Currency Future	1	35,000	290.21	Member	Buy
10:18:19	\$ / R On 12-Dec-08			Currency Future	1	35,000	0.00	Client	Sell
10:21:24	\$ / R On 12-Dec-08			Currency Future	1	60,000	497.70	Client	Buy
10:21:24	\$ / R On 12-Dec-08			Currency Future	1	60,000	0.00	Client	Sell
10:43:31	\$ / R On 12-Dec-08			Currency Future	1	30,000	0.00	Client	Sell
11:02:47	\$ / R On 12-Dec-08			Currency Future	1	70,000	580.65	Member	Buy
11:20:09	\$ / R On 12-Dec-08			Currency Future	1	160,000	1,326.48	Member	Buy
11:22:41	\$ / R On 12-Dec-08			Currency Future	1	330,000	2,737.28	Member	Buy
11:27:30	\$ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Client	Sell
11:33:15	\$ / R On 12-Dec-08			Currency Future	1	1,000	8.30	Client	Buy
11:33:15	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
11:45:30	\$ / R On 12-Dec-08			Currency Future	1	59,000	0.00	Client	Sell
11:46:48	\$ / R On 12-Dec-08			Currency Future	1	500,000	4,150.65	Member	Buy
11:48:38	\$ / R On 16-Mar-09			Currency Future	1	31,000	0.00	Client	Sell
12:00:14	\$ / R On 12-Dec-08			Currency Future	1	160,000	0.00	Client	Sell
12:02:33	\$ / R On 12-Dec-08			Currency Future	1	70,000	0.00	Member	Sell
12:03:28	\$ / R On 12-Dec-08			Currency Future	1	500,000	0.00	Client	Sell
12:03:47	\$ / R On 12-Dec-08			Currency Future	1	330,000	0.00	Client	Sell
13:49:45	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
13:59:00	\$ / R On 12-Dec-08			Currency Future	1	330,000	2,737.28	Client	Buy
14:00:50	\$ / R On 12-Dec-08			Currency Future	1	330,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
14:59:38	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
15:40:16	\$ / R On 12-Dec-08			Currency Future	1	90,000	744.30	Client	Buy
15:43:09	\$ / R On 16-Mar-09			Currency Future	1	40,000	0.00	Client	Sell
16:17:47	\$ / R On 16-Mar-09			Currency Future	1	15,000	0.00	Client	Sell
16:20:50	\$ / R On 12-Dec-08			Currency Future	1	5,000	41.13	Member	Buy
16:47:48	\$ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Client	Sell
<b>Total for \$ / R Currency Future:</b>					<b>31</b>	<b>3,319,000</b>	<b>13,204.60</b>		
11:59:20	R153 On 06-Nov-08			Bond Future	1	14,600,000	158,364.97		Buy
11:59:20	R153 On 06-Nov-08			Bond Future	1	14,600,000	0.00	Member	Sell
<b>Total for R153 Bond Future:</b>					<b>2</b>	<b>29,200,000</b>	<b>158,364.97</b>		
09:47:52	ZAAD On 12-Dec-08			Currency Future	1	70,000	476.70	Member	Buy
09:51:46	ZAAD On 12-Dec-08			Currency Future	1	70,000	0.00	Member	Sell
<b>Total for ZAAD Currency Future:</b>					<b>2</b>	<b>140,000</b>	<b>476.70</b>		
<b>Grand Total for all Instruments:</b>					<b>35</b>	<b>32,659,000</b>	<b>172,046.27</b>		