



Derivatives Matched Trades Report

Report for 13/10/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:49:47	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Member	Sell
08:52:20	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
08:54:58	\$ / R On 12-Dec-08			Currency Future	1	35,000	323.49	Member	Buy
09:02:37	\$ / R On 12-Dec-08			Currency Future	1	10,000,000	92,488.00	Member	Buy
09:10:15	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
09:12:27	\$ / R On 12-Dec-08			Currency Future	1	234,000	0.00	Member	Sell
09:14:32	\$ / R On 12-Dec-08			Currency Future	1	234,000	2,230.37	Client	Buy
09:15:32	\$ / R On 12-Dec-08			Currency Future	1	10,000	91.02	Member	Buy
09:16:46	\$ / R On 12-Dec-08			Currency Future	1	50,000	0.00	Client	Sell
09:16:46	\$ / R On 12-Dec-08			Currency Future	1	50,000	465.78	Client	Buy
09:19:40	\$ / R On 12-Dec-08			Currency Future	1	15,000	0.00	Client	Sell
09:19:40	\$ / R On 12-Dec-08			Currency Future	1	15,000	139.73	Client	Buy
09:22:06	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
09:22:36	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
09:23:09	\$ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Client	Sell
09:23:09	\$ / R On 12-Dec-08			Currency Future	1	20,000	186.31	Client	Buy
09:25:00	\$ / R On 12-Dec-08			Currency Future	1	10,000	92.85	Member	Buy
09:25:33	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Member	Sell
09:28:43	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
09:28:43	\$ / R On 16-Mar-09			Currency Future	1	5,000	47.50	Client	Buy
09:29:43	\$ / R On 16-Mar-09			Currency Future	1	65,000	0.00	Client	Sell
09:38:08	\$ / R On 12-Dec-08			Currency Future	1	100,000	930.25	Client	Buy
09:43:12	\$ / R On 12-Dec-08			Currency Future	1	80,000	745.20	Client	Buy
09:50:14	\$ / R On 12-Dec-08			Currency Future	1	10,000,000	0.00	Client	Sell
09:52:34	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Member	Sell

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09:52:34	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Buy
10:17:03	\$ / R On 12-Dec-08			Currency Future	1	40,000	0.00	Client	Sell
10:18:25	\$ / R On 12-Dec-08			Currency Future	1	35,000	0.00	Member	Sell
10:25:52	\$ / R On 12-Dec-08			Currency Future	1	2,000	0.00	Client	Sell
10:25:52	\$ / R On 12-Dec-08			Currency Future	1	2,000	18.62	Client	Buy
10:29:08	\$ / R On 16-Mar-09			Currency Future	1	2,000	0.00	Client	Sell
10:50:48	\$ / R On 12-Dec-08			Currency Future	1	732,000	0.00	Member	Sell
10:51:45	\$ / R On 12-Jun-09			Currency Future	1	12,000	116.59	Client	Buy
10:55:37	\$ / R On 12-Dec-08			Currency Future	1	10,000,000	0.00	Member	Sell
10:57:20	\$ / R On 12-Dec-08			Currency Future	1	2,000	0.00	Client	Sell
11:04:32	\$ / R On 12-Dec-08			Currency Future	1	10,000,000	93,397.00	Client	Buy
11:07:39	\$ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Client	Sell
11:08:20	\$ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Client	Sell
11:21:41	\$ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Client	Sell
11:21:41	\$ / R On 12-Dec-08			Currency Future	1	20,000	186.21	Member	Buy
11:27:34	\$ / R On 12-Dec-08			Currency Future	1	732,000	6,808.11	Client	Buy
11:48:28	\$ / R On 12-Dec-08			Currency Future	1	50,000	0.00	Member	Sell
12:13:13	\$ / R On 12-Dec-08			Currency Future	1	50,000	468.40	Client	Buy
12:59:32	\$ / R On 12-Dec-08			Currency Future	1	2,000	0.00	Client	Sell
12:59:32	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
13:06:41	\$ / R On 12-Dec-08			Currency Future	1	40,000	0.00	Client	Sell
13:38:36	\$ / R On 12-Dec-08			Currency Future	1	35,000	0.00	Client	Sell
13:52:26	\$ / R On 12-Dec-08			Currency Future	1	25,000	0.00	Client	Sell
14:23:09	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	0.00	Member	Sell
14:30:06	\$ / R On 16-Mar-09			Currency Future	1	58,000	0.00	Client	Sell
14:35:15	\$ / R On 12-Dec-08			Currency Future	1	58,000	543.63	Client	Buy
14:38:28	\$ / R On 12-Dec-08			Currency Future	1	2,000	0.00	Client	Sell
14:38:28	\$ / R On 12-Dec-08			Currency Future	1	2,000	18.68	Client	Buy
14:38:59	\$ / R On 12-Dec-08			Currency Future	1	98,000	915.32	Client	Buy
14:51:32	\$ / R On 12-Dec-08			Currency Future	1	100,000	932.00	Client	Buy
15:08:16	\$ / R On 12-Dec-08			Currency Future	1	2,000	18.62	Client	Buy
15:09:25	\$ / R On 12-Dec-08			Currency Future	1	2,000	18.62	Client	Buy
15:22:51	\$ / R On 12-Dec-08			Currency Future	1	10,000	92.99	Client	Buy
15:30:24	\$ / R On 12-Dec-08			Currency Future	1	10,000	92.99	Client	Buy
15:38:44	\$ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Client	Sell
15:50:07	\$ / R On 12-Dec-08			Currency Future	1	100,000	929.70	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:03:19	\$ / R On 12-Dec-08			Currency Future	1	250,000	2,314.30	Member	Buy
16:05:31	\$ / R On 12-Dec-08			Currency Future	1	10,000	92.95	Client	Buy
16:05:31	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
16:07:52	\$ / R On 12-Dec-08			Currency Future	1	250,000	0.00	Client	Sell
16:14:00	\$ / R On 12-Dec-08			Currency Future	1	10,000,000	0.00	Member	Sell
16:14:53	\$ / R On 12-Dec-08			Currency Future	1	10,000	93.27	Client	Buy
16:16:33	\$ / R On 12-Dec-08			Currency Future	1	10,000,000	93,355.00	Client	Buy
16:37:30	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	9,371.50	Client	Buy
16:44:21	\$ / R On 12-Dec-08			Currency Future	1	3,000	0.00	Client	Sell
16:44:21	\$ / R On 12-Dec-08			Currency Future	1	3,000	27.93	Client	Buy
16:45:29	\$ / R On 12-Dec-08			Currency Future	1	7,000	65.31	Client	Buy
Total for \$ / R Currency Future:					72	65,857,000	307,618.24		
09:07:51	£ / R On 12-Dec-08			Currency Future	1	1,000	16.09	Client	Buy
12:19:21	£ / R On 12-Dec-08			Currency Future	1	115,000	0.00	Client	Sell
15:44:31	£ / R On 12-Dec-08			Currency Future	1	40,000	0.00	Client	Sell
16:46:38	£ / R On 12-Dec-08			Currency Future	1	6,000	0.00	Client	Sell
Total for £ / R Currency Future:					4	162,000	16.09		
10:53:24	€ / R On 12-Jun-09			Currency Future	1	8,000	105.93	Client	Buy
11:08:34	€ / R On 12-Jun-09			Currency Future	1	8,000	106.00	Client	Buy
11:08:34	€ / R On 12-Jun-09			Currency Future	1	8,000	0.00	Client	Sell
11:09:13	€ / R On 12-Jun-09			Currency Future	1	8,000	0.00	Client	Sell
11:09:13	€ / R On 12-Jun-09			Currency Future	1	8,000	106.00	Client	Buy
11:11:27	€ / R On 12-Jun-09			Currency Future	1	29,000	0.00	Client	Sell
15:07:53	€ / R On 12-Dec-08			Currency Future	1	1,000	12.74	Client	Buy
15:24:01	€ / R On 12-Dec-08			Currency Future	1	2,000	25.40	Client	Buy
15:38:14	€ / R On 12-Dec-08			Currency Future	1	2,000	25.32	Client	Buy
15:38:14	€ / R On 12-Dec-08			Currency Future	1	2,000	0.00	Client	Sell
16:02:57	€ / R On 12-Dec-08			Currency Future	1	250,000	3,154.00	Member	Buy
16:07:40	€ / R On 12-Dec-08			Currency Future	1	250,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
Total for € / R Currency Future:					12	576,000	3,535.39		
15:22:11	R186 On 06-Nov-08			Bond Future	1	1,200,000	14,401.61	Member	Buy
15:22:11	R186 On 06-Nov-08			Bond Future	1	1,200,000	0.00	Client	Sell
Total for R186 Bond Future:					2	2,400,000	14,401.61		
Grand Total for all Instruments:					90	68,995,000	325,571.32		