



# Derivatives Matched Trades Report

Report for 31/12/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:54:16	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	9,495.00	Member	Buy
08:54:16	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Client	Sell
08:56:36	\$ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Client	Sell
08:56:36	\$ / R On 16-Mar-09			Currency Future	1	50,000	474.75	Member	Buy
09:02:53	\$ / R On 16-Mar-09			Currency Future	1	1,000	9.50	Client	Buy
09:02:53	\$ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Client	Sell
09:11:23	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
09:12:59	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	9,481.80	Member	Buy
09:14:25	\$ / R On 16-Mar-09			Currency Future	1	24,000	0.00	Client	Sell
09:14:29	\$ / R On 16-Mar-09			Currency Future	1	97,000	0.00	Client	Sell
09:23:18	\$ / R On 16-Mar-09			Currency Future	1	105,000	994.08	Member	Buy
09:45:18	\$ / R On 16-Mar-09			Currency Future	1	5,000	47.45	Client	Buy
09:47:33	\$ / R On 16-Mar-09			Currency Future	1	9,000	0.00	Client	Sell
09:48:03	\$ / R On 16-Mar-09			Currency Future	1	8,000	0.00	Member	Sell
09:48:36	\$ / R On 16-Mar-09			Currency Future	1	8,000	75.99	Client	Buy
09:49:40	\$ / R On 16-Mar-09			Currency Future	1	97,000	919.79	Client	Buy
09:52:38	\$ / R On 16-Mar-09			Currency Future	1	5,000	47.58	Client	Buy
09:53:12	\$ / R On 16-Mar-09			Currency Future	1	105,000	0.00	Client	Sell
09:53:28	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Client	Sell
09:53:29	\$ / R On 16-Mar-09			Currency Future	1	5,000	47.50	Client	Buy
09:55:08	\$ / R On 16-Mar-09			Currency Future	1	5,000	47.65	Client	Buy
09:55:18	\$ / R On 16-Mar-09			Currency Future	1	5,000	47.55	Client	Buy
10:02:37	\$ / R On 16-Mar-09			Currency Future	1	10,000	95.21	Client	Buy
10:12:07	\$ / R On 16-Mar-09			Currency Future	1	5,000	47.45	Client	Buy
10:12:07	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell

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11:18:23	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
11:22:55	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Member	Sell
11:26:46	\$ / R On 16-Mar-09			Currency Future	1	1,000	9.55	Client	Buy
11:26:46	\$ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Client	Sell
11:27:13	\$ / R On 16-Mar-09			Currency Future	1	19,000	0.00	Client	Sell
11:30:54	\$ / R On 16-Mar-09			Currency Future	1	11,000	0.00	Client	Sell
11:37:47	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	9,561.40	Client	Buy
11:42:11	\$ / R On 16-Mar-09			Currency Future	1	4,000	0.00	Client	Sell
11:42:11	\$ / R On 16-Mar-09			Currency Future	1	4,000	38.28	Client	Buy
11:46:23	\$ / R On 16-Mar-09			Currency Future	1	2,000	0.00	Client	Sell
11:46:23	\$ / R On 16-Mar-09			Currency Future	1	2,000	19.50	Client	Buy
11:51:34	\$ / R On 16-Mar-09			Currency Future	1	5,000	48.75	Client	Buy
11:55:00	\$ / R On 16-Mar-09			Currency Future	1	105,000	0.00	Member	Sell
11:56:15	\$ / R On 16-Mar-09			Currency Future	1	105,000	1,006.09	Client	Buy
<b>Total for \$ / R Currency Future:</b>					<b>39</b>	<b>6,869,000</b>	<b>32,514.87</b>		
09:08:02	£ / R On 16-Mar-09			Currency Future	1	200,000	2,748.22	Client	Buy
09:14:17	£ / R On 16-Mar-09			Currency Future	1	7,000	0.00	Client	Sell
09:14:19	£ / R On 16-Mar-09			Currency Future	1	2,000	0.00	Client	Sell
09:14:23	£ / R On 16-Mar-09			Currency Future	1	7,000	0.00	Client	Sell
09:44:33	£ / R On 16-Mar-09			Currency Future	1	3,000	41.10	Client	Buy
09:54:48	£ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Client	Sell
10:03:38	£ / R On 16-Mar-09			Currency Future	1	1,000,000	13,688.80	Member	Buy
10:11:45	£ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Client	Sell
<b>Total for £ / R Currency Future:</b>					<b>8</b>	<b>2,220,000</b>	<b>16,478.12</b>		
09:26:10	ALBI On 05-Feb-09			Index Future	1	260,000	0.00	Client	Sell
09:26:10	ALBI On 05-Feb-09			Index Future	1	260,000	0.00	Client	Buy
<b>Total for ALBI Index Future:</b>					<b>2</b>	<b>520,000</b>	<b>0.00</b>		
09:04:55	ZAAD On 16-Mar-09			Currency Future	1	4,000,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:11:53	ZAAD On 16-Mar-09			Currency Future	1	4,000,000	26,400.00	Member	Buy
10:25:21	ZAAD On 16-Mar-09			Currency Future	1	4,000,000	26,440.00	Client	Buy
10:25:21	ZAAD On 16-Mar-09			Currency Future	1	4,000,000	0.00	Member	Sell
<b>Total for ZAAD Currency Future:</b>					<b>4</b>	<b>16,000,000</b>	<b>52,840.00</b>		
<b>Grand Total for all Instruments:</b>					<b>53</b>	<b>25,609,000</b>	<b>101,832.99</b>		