



# Derivatives Matched Trades Report

Report for 30/09/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:00:44	\$ / R On 12-Dec-08			Currency Future	1	6,000	0.00	Client	Sell
09:06:02	\$ / R On 12-Dec-08			Currency Future	1	10,000	85.00	Client	Buy
09:06:02	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
09:11:00	\$ / R On 12-Dec-08			Currency Future	1	17,000	144.50	Client	Buy
09:11:00	\$ / R On 12-Dec-08			Currency Future	1	17,000	0.00	Client	Sell
09:15:10	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
09:15:10	\$ / R On 12-Dec-08			Currency Future	1	10,000	84.80	Client	Buy
09:17:52	\$ / R On 12-Dec-08			Currency Future	1	5,000,000	42,341.00	Member	Buy
09:20:22	\$ / R On 16-Mar-09			Currency Future	1	200,000	1,722.98	Member	Buy
09:25:42	\$ / R On 12-Dec-08			Currency Future	1	750,000	6,341.25	Member	Buy
09:44:32	\$ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Client	Sell
09:44:32	\$ / R On 12-Dec-08			Currency Future	1	20,000	169.20	Client	Buy
09:51:35	\$ / R On 12-Dec-08			Currency Future	1	30,000	0.00	Client	Sell
09:57:00	\$ / R On 12-Dec-08			Currency Future	1	50,000	0.00	Client	Sell
10:12:22	\$ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Client	Sell
10:12:22	\$ / R On 12-Dec-08			Currency Future	1	5,000	42.25	Client	Buy
10:17:56	\$ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Client	Sell
10:17:56	\$ / R On 12-Dec-08			Currency Future	1	5,000	42.25	Client	Buy
10:25:35	\$ / R On 12-Dec-08			Currency Future	1	3,000	0.00	Client	Sell
10:25:35	\$ / R On 12-Dec-08			Currency Future	1	3,000	25.35	Client	Buy
10:36:20	\$ / R On 12-Dec-08			Currency Future	1	55,000	464.88	Member	Buy
10:36:39	\$ / R On 12-Dec-08			Currency Future	1	17,000	143.69	Member	Buy
10:36:49	\$ / R On 12-Dec-08			Currency Future	1	18,000	152.14	Member	Buy
10:38:39	\$ / R On 12-Dec-08			Currency Future	1	18,000	0.00	Client	Sell
10:39:07	\$ / R On 12-Dec-08			Currency Future	1	17,000	0.00	Client	Sell

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10:39:28	\$ / R On 12-Dec-08			Currency Future	1	55,000	0.00	Client	Sell
10:40:38	\$ / R On 12-Dec-08			Currency Future	1	750,000	0.00	Client	Sell
10:41:12	\$ / R On 16-Mar-09			Currency Future	1	200,000	1,732.00	Client	Buy
10:41:15	\$ / R On 12-Dec-08			Currency Future	1	5,000,000	0.00	Client	Sell
10:44:00	\$ / R On 12-Dec-08			Currency Future	1	2,000	16.90	Client	Buy
10:44:00	\$ / R On 12-Dec-08			Currency Future	1	2,000	0.00	Client	Sell
10:47:15	\$ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Client	Sell
10:51:53	\$ / R On 12-Dec-08			Currency Future	1	2,500,000	21,139.75	Client	Buy
10:51:53	\$ / R On 12-Dec-08			Currency Future	1	2,500,000	0.00	Member	Sell
11:22:37	\$ / R On 16-Mar-09			Currency Future	1	2,000	0.00	Client	Sell
11:25:19	\$ / R On 12-Dec-08			Currency Future	1	15,000	126.43	Client	Buy
11:25:19	\$ / R On 12-Dec-08			Currency Future	1	15,000	0.00	Client	Sell
12:42:34	\$ / R On 12-Dec-08			Currency Future	1	30,000	253.03	Member	Buy
13:11:17	\$ / R On 12-Dec-08			Currency Future	1	60,000	506.05	Member	Buy
13:17:48	\$ / R On 12-Dec-08			Currency Future	1	200,000	1,690.00	Client	Buy
13:28:11	\$ / R On 12-Dec-08			Currency Future	1	25,000	211.32	Client	Buy
13:35:48	\$ / R On 12-Dec-08			Currency Future	1	25,000	210.37	Member	Buy
13:49:14	\$ / R On 12-Dec-08			Currency Future	1	100,000	840.23	Member	Buy
13:51:02	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
13:51:23	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
13:51:26	\$ / R On 12-Dec-08			Currency Future	1	30,000	0.00	Client	Sell
13:51:27	\$ / R On 12-Dec-08			Currency Future	1	30,000	0.00	Client	Sell
13:52:51	\$ / R On 12-Dec-08			Currency Future	1	25,000	0.00	Member	Sell
13:53:13	\$ / R On 12-Dec-08			Currency Future	1	100,000	0.00	Member	Sell
14:31:35	\$ / R On 12-Dec-08			Currency Future	1	10,000,000	0.00	Member	Sell
14:36:44	\$ / R On 12-Dec-08			Currency Future	1	5,000,000	0.00	Member	Sell
14:41:34	\$ / R On 12-Dec-08			Currency Future	1	10,000	84.10	Member	Buy
14:59:39	\$ / R On 12-Dec-08			Currency Future	1	90,000	0.00	Member	Sell
15:00:47	\$ / R On 12-Dec-08			Currency Future	1	90,000	759.20	Client	Buy
15:22:32	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
15:32:38	\$ / R On 12-Dec-08			Currency Future	1	5,000,000	42,178.00	Client	Buy
15:32:52	\$ / R On 12-Dec-08			Currency Future	1	10,000,000	84,391.00	Client	Buy
15:55:38	\$ / R On 12-Dec-08			Currency Future	1	23,000	0.00	Client	Sell
15:55:38	\$ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Client	Sell
16:01:42	\$ / R On 16-Mar-09			Currency Future	1	200,000	0.00	Client	Sell
16:07:01	\$ / R On 12-Dec-08			Currency Future	1	500,000	4,225.25	Member	Buy

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16:07:01	\$ / R On 12-Dec-08			Currency Future	1	500,000	0.00	Client	Sell
16:22:15	\$ / R On 12-Dec-08			Currency Future	1	60,000	0.00	Client	Sell
16:22:38	\$ / R On 12-Dec-08			Currency Future	1	30,000	0.00	Client	Sell
16:48:36	\$ / R On 12-Dec-08			Currency Future	1	12,000	100.74	Member	Buy
16:49:07	\$ / R On 12-Dec-08			Currency Future	1	12,000	100.74	Member	Buy
16:49:21	\$ / R On 12-Dec-08			Currency Future	1	39,000	327.41	Member	Buy
16:51:15	\$ / R On 12-Dec-08			Currency Future	1	12,000	0.00	Client	Sell
16:51:35	\$ / R On 12-Dec-08			Currency Future	1	12,000	0.00	Client	Sell
16:51:51	\$ / R On 12-Dec-08			Currency Future	1	39,000	0.00	Client	Sell
16:58:49	\$ / R On 12-Dec-08			Currency Future	1	25,000	0.00	Client	Sell
17:10:05	\$ / R On 12-Dec-08			Currency Future	1	28,000	235.35	Member	Buy
17:10:26	\$ / R On 12-Dec-08			Currency Future	1	9,000	75.65	Member	Buy
17:10:36	\$ / R On 12-Dec-08			Currency Future	1	9,000	75.65	Member	Buy
17:11:44	\$ / R On 12-Dec-08			Currency Future	1	28,000	0.00	Client	Sell
17:12:08	\$ / R On 12-Dec-08			Currency Future	1	9,000	0.00	Client	Sell
17:12:26	\$ / R On 12-Dec-08			Currency Future	1	9,000	0.00	Client	Sell
<b>Total for \$ / R Currency Future:</b>					<b>77</b>	<b>49,765,000</b>	<b>211,038.44</b>		
09:24:25	£ / R On 12-Dec-08			Currency Future	1	250,000	3,808.43	Member	Buy
10:33:35	£ / R On 12-Dec-08			Currency Future	1	21,000	0.00	Client	Sell
10:40:58	£ / R On 12-Dec-08			Currency Future	1	250,000	0.00	Client	Sell
<b>Total for £ / R Currency Future:</b>					<b>3</b>	<b>521,000</b>	<b>3,808.43</b>		
09:19:28	€ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
09:33:52	€ / R On 12-Dec-08			Currency Future	1	4,070,000	0.00	Member	Sell
10:26:42	€ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Client	Sell
10:32:26	€ / R On 12-Dec-08			Currency Future	1	4,070,000	49,897.39	Member	Buy
11:21:59	€ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Client	Sell
14:47:49	€ / R On 12-Dec-08			Currency Future	1	5,000	60.28	Client	Buy
14:47:49	€ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Client	Sell
14:50:31	€ / R On 12-Dec-08			Currency Future	1	5,000	60.28	Client	Buy
14:50:31	€ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
14:50:48	€ / R On 12-Dec-08			Currency Future	1	95,000	0.00	Client	Sell
16:20:53	€ / R On 12-Dec-08			Currency Future	1	1,000	12.00	Client	Buy
16:38:44	€ / R On 12-Dec-08			Currency Future	1	3,000	35.85	Client	Buy
16:52:17	€ / R On 12-Dec-08			Currency Future	1	10,000	119.28	Client	Buy
16:59:45	€ / R On 12-Dec-08			Currency Future	1	20,000	238.40	Client	Buy
<b>Total for € / R Currency Future:</b>					<b>14</b>	<b>8,304,000</b>	<b>50,423.47</b>		
11:21:22	ALBI On 06-Nov-08			Index Future	1	580,000	0.00	Client	Buy
11:21:22	ALBI On 06-Nov-08			Index Future	1	580,000	0.00	Client	Sell
<b>Total for ALBI Index Future:</b>					<b>2</b>	<b>1,160,000</b>	<b>0.00</b>		
14:00:45	R153 On 06-Nov-08			Bond Future	1	300,000	0.00		Sell
14:00:45	R153 On 06-Nov-08			Bond Future	1	300,000	3,256.21	Member	Buy
<b>Total for R153 Bond Future:</b>					<b>2</b>	<b>600,000</b>	<b>3,256.21</b>		
14:37:16	R209 On 06-Nov-08			Bond Future	1	1,000,000	8,028.47	Member	Buy
14:37:16	R209 On 06-Nov-08			Bond Future	1	1,000,000	0.00	Client	Sell
14:40:20	R209 On 06-Nov-08			Bond Future	1	300,000	0.00	Member	Sell
14:40:20	R209 On 06-Nov-08			Bond Future	1	300,000	2,408.54	Client	Buy
<b>Total for R209 Bond Future:</b>					<b>4</b>	<b>2,600,000</b>	<b>10,437.02</b>		
<b>Grand Total for all Instruments:</b>					<b>102</b>	<b>62,950,000</b>	<b>278,963.56</b>		