



# Derivatives Matched Trades Report

Report for 10/11/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:12:50	\$ / R On 12-Dec-08			Currency Future	1	30,000	302.62	Client	Buy
09:14:45	\$ / R On 12-Dec-08			Currency Future	1	30,000	302.62	Client	Buy
09:14:53	\$ / R On 12-Dec-08			Currency Future	1	300,000	3,026.22	Member	Buy
09:15:33	\$ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Client	Sell
09:16:07	\$ / R On 12-Dec-08			Currency Future	1	187,000	1,886.83	Member	Buy
09:31:04	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
09:32:39	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
09:32:59	\$ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Client	Sell
09:46:27	\$ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Client	Sell
09:49:34	\$ / R On 12-Dec-08			Currency Future	1	53,000	0.00	Client	Sell
09:50:58	\$ / R On 12-Dec-08			Currency Future	1	40,000	0.00	Client	Sell
09:51:57	\$ / R On 12-Dec-08			Currency Future	1	333,000	0.00	Member	Sell
09:53:52	\$ / R On 12-Dec-08			Currency Future	1	333,000	3,384.28	Member	Buy
10:02:06	\$ / R On 12-Dec-08			Currency Future	1	50,000	501.14	Member	Buy
10:02:52	\$ / R On 12-Dec-08			Currency Future	1	50,000	504.64	Member	Buy
10:03:13	\$ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Client	Sell
10:28:22	\$ / R On 12-Dec-08			Currency Future	1	5,000	50.55	Client	Buy
10:53:25	\$ / R On 12-Jun-09			Currency Future	1	10,000	105.69	Client	Buy
10:53:45	\$ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Client	Sell
10:53:45	\$ / R On 12-Dec-08			Currency Future	1	5,000	50.48	Client	Buy
10:59:40	\$ / R On 12-Dec-08			Currency Future	1	5,000	50.48	Client	Buy
11:00:54	\$ / R On 12-Dec-08			Currency Future	1	5,000,000	0.00	Member	Sell
11:22:09	\$ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Client	Sell
11:28:53	\$ / R On 12-Dec-08			Currency Future	1	5,000	50.25	Client	Buy
12:10:16	\$ / R On 12-Dec-08			Currency Future	1	5,000	49.95	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
12:10:16	\$ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Client	Sell
12:10:28	\$ / R On 12-Dec-08			Currency Future	1	4,000	39.96	Client	Buy
12:10:28	\$ / R On 12-Dec-08			Currency Future	1	4,000	0.00	Client	Sell
12:15:12	\$ / R On 12-Dec-08			Currency Future	1	5,000,000	50,500.50	Client	Buy
12:15:35	\$ / R On 12-Dec-08			Currency Future	1	50,000	0.00	Client	Sell
12:15:49	\$ / R On 12-Dec-08			Currency Future	1	50,000	0.00	Client	Sell
12:44:06	\$ / R On 12-Dec-08			Currency Future	1	91,000	909.09	Client	Buy
12:44:30	\$ / R On 12-Dec-08			Currency Future	1	5,000	49.70	Client	Buy
12:44:30	\$ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Client	Sell
12:49:30	\$ / R On 12-Dec-08			Currency Future	1	95,000	944.30	Client	Buy
12:57:46	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
12:57:46	\$ / R On 12-Dec-08			Currency Future	1	1,000	9.94	Client	Buy
13:01:03	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
13:01:03	\$ / R On 12-Dec-08			Currency Future	1	1,000	9.97	Client	Buy
13:20:11	\$ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Client	Sell
14:00:41	\$ / R On 12-Dec-08			Currency Future	1	5,000	50.08	Client	Buy
14:00:56	\$ / R On 12-Dec-08			Currency Future	1	5,000	50.08	Client	Buy
14:42:33	\$ / R On 12-Dec-08			Currency Future	1	40,000	399.53	Client	Buy
14:50:04	\$ / R On 12-Dec-08			Currency Future	1	2,500,000	0.00	Member	Sell
14:58:20	\$ / R On 12-Dec-08			Currency Future	1	2,500,000	24,909.25	Client	Buy
16:12:11	\$ / R On 12-Dec-08			Currency Future	1	5,000	49.85	Client	Buy
16:12:11	\$ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Client	Sell
16:12:42	\$ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Client	Sell
16:12:42	\$ / R On 12-Dec-08			Currency Future	1	5,000	49.85	Client	Buy
16:19:09	\$ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Client	Sell
16:21:45	\$ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Client	Sell
16:37:37	\$ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Client	Sell
16:37:37	\$ / R On 12-Dec-08			Currency Future	1	5,000	49.98	Client	Buy
16:37:52	\$ / R On 12-Dec-08			Currency Future	1	5,000	49.98	Client	Buy
16:37:52	\$ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Client	Sell
16:51:38	\$ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Client	Sell
16:51:38	\$ / R On 12-Dec-08			Currency Future	1	5,000	50.00	Client	Buy
16:51:43	\$ / R On 12-Dec-08			Currency Future	1	5,000	50.00	Client	Buy
16:51:43	\$ / 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
<b>Total for \$ / R Currency Future:</b>					<b>59</b>	<b>16,926,000</b>	<b>88,437.80</b>		
11:44:47	£ / R On 12-Dec-08			Currency Future	1	1,000	15.82	Client	Buy
12:07:45	£ / R On 12-Dec-08			Currency Future	1	1,000	15.72	Client	Buy
15:57:20	£ / R On 16-Mar-09			Currency Future	1	5,000	80.38	Client	Buy
16:10:18	£ / R On 12-Dec-08			Currency Future	1	5,000	78.43	Client	Buy
16:11:04	£ / R On 12-Dec-08			Currency Future	1	1,000	15.67	Client	Buy
<b>Total for £ / R Currency Future:</b>					<b>5</b>	<b>13,000</b>	<b>206.01</b>		
10:50:53	€ / R On 16-Mar-09			Currency Future	1	25,000	0.00	Client	Sell
<b>Total for € / R Currency Future:</b>					<b>1</b>	<b>25,000</b>	<b>0.00</b>		
11:33:15	ALBI On 05-Feb-09			Index Future	1	10,000	0.00	Client	Sell
11:33:15	ALBI On 05-Feb-09			Index Future	1	10,000	0.00	Member	Buy
11:44:55	ALBI On 05-Feb-09			Index Future	1	10,000	0.00	Member	Sell
11:44:55	ALBI On 05-Feb-09			Index Future	1	10,000	0.00	Client	Buy
<b>Total for ALBI Index Future:</b>					<b>4</b>	<b>40,000</b>	<b>0.00</b>		
15:22:01	R153 On 05-Feb-09			Bond Future	1	1,000,000	11,211.81		Buy
15:22:01	R153 On 05-Feb-09			Bond Future	1	1,000,000	0.00	Member	Sell
15:22:12	R153 On 05-Feb-09			Bond Future	1	100,000	1,121.18	Member	Buy
15:22:12	R153 On 05-Feb-09			Bond Future	1	100,000	0.00		Sell
15:36:38	R153 On 05-Feb-09			Bond Future	1	1,700,000	0.00		Sell
15:36:38	R153 On 05-Feb-09			Bond Future	1	1,700,000	19,060.08	Member	Buy
15:36:49	R153 On 05-Feb-09			Bond Future	1	200,000	0.00	Member	Sell
15:36:49	R153 On 05-Feb-09			Bond Future	1	200,000	2,242.36		Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
<b>Total for R153 Bond Future:</b>					<b>8</b>	<b>6,000,000</b>	<b>33,635.43</b>		
09:28:33	R157 On 05-Feb-09			Bond Future	1	700,000	0.00		Sell
09:28:33	R157 On 05-Feb-09			Bond Future	1	700,000	9,134.96		Buy
11:42:55	R157 On 05-Feb-09			Bond Future	1	100,000	1,304.99	Member	Buy
11:42:55	R157 On 05-Feb-09			Bond Future	1	100,000	0.00	Member	Sell
<b>Total for R157 Bond Future:</b>					<b>4</b>	<b>1,600,000</b>	<b>10,439.95</b>		
<b>Grand Total for all Instruments:</b>					<b>81</b>	<b>24,604,000</b>	<b>132,719.19</b>		