



# Derivatives Matched Trades Report

Report for 12/11/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:37:33	\$ / R On 12-Jun-09			Currency Future	1	1,000	10.82	Client	Buy
08:37:33	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
09:09:01	\$ / R On 12-Dec-08			Currency Future	1	750,000	0.00	Member	Sell
09:11:11	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
09:11:16	\$ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Client	Sell
09:11:16	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
09:13:18	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
09:15:08	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
09:28:46	\$ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Member	Sell
09:37:10	\$ / R On 12-Dec-08			Currency Future	1	1,000	10.35	Client	Buy
09:39:21	\$ / R On 12-Dec-08			Currency Future	1	20,000	207.86	Client	Buy
09:59:37	\$ / R On 12-Dec-08			Currency Future	1	750,000	7,794.75	Member	Buy
10:03:24	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
10:27:39	\$ / R On 12-Dec-08			Currency Future	1	750,000	7,817.25	Client	Buy
10:27:39	\$ / R On 12-Dec-08			Currency Future	1	750,000	0.00	Member	Sell
10:31:43	\$ / R On 12-Dec-08			Currency Future	1	641,000	6,642.23	Member	Buy
10:34:08	\$ / R On 12-Dec-08			Currency Future	1	3,000	0.00	Client	Sell
10:34:08	\$ / R On 12-Dec-08			Currency Future	1	3,000	31.14	Client	Buy
10:34:39	\$ / R On 12-Dec-08			Currency Future	1	6,000	62.27	Client	Buy
10:34:39	\$ / R On 12-Dec-08			Currency Future	1	87,000	903.06	Client	Buy
10:34:39	\$ / R On 12-Dec-08			Currency Future	1	87,000	0.00	Client	Sell
10:34:39	\$ / R On 12-Dec-08			Currency Future	1	6,000	0.00	Client	Sell
10:36:04	\$ / R On 12-Dec-08			Currency Future	1	400,000	4,158.84	Client	Buy
10:43:02	\$ / R On 12-Dec-08			Currency Future	1	497,000	5,184.75	Client	Buy
10:43:02	\$ / R On 12-Dec-08			Currency Future	1	2,000	20.81	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
10:43:02	\$ / R On 12-Dec-08			Currency Future	1	1,000	10.40	Client	Buy
10:43:02	\$ / R On 12-Dec-08			Currency Future	1	2,000	0.00	Client	Sell
10:43:02	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
11:07:23	\$ / R On 12-Dec-08			Currency Future	1	5,000	52.50	Client	Buy
11:07:28	\$ / R On 12-Dec-08			Currency Future	1	1,000	10.55	Client	Buy
11:07:28	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
11:14:19	\$ / R On 12-Dec-08			Currency Future	1	3,000	0.00	Client	Sell
11:14:19	\$ / R On 12-Dec-08			Currency Future	1	30,000	0.00	Client	Sell
11:14:19	\$ / R On 12-Dec-08			Currency Future	1	3,000	31.50	Member	Buy
11:14:19	\$ / R On 12-Dec-08			Currency Future	1	30,000	315.00	Member	Buy
11:14:59	\$ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Client	Sell
11:15:13	\$ / R On 12-Dec-08			Currency Future	1	67,000	703.50	Member	Buy
11:22:18	\$ / R On 12-Dec-08			Currency Future	1	5,000	52.49	Client	Buy
11:38:58	\$ / R On 12-Dec-08			Currency Future	1	641,000	0.00	Member	Sell
11:49:15	\$ / R On 12-Dec-08			Currency Future	1	20,000	210.00	Client	Buy
11:49:15	\$ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Client	Sell
11:51:49	\$ / R On 12-Dec-08			Currency Future	1	5,000	52.50	Client	Buy
11:51:49	\$ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Client	Sell
11:52:19	\$ / R On 12-Dec-08			Currency Future	1	50,000	526.68	Member	Buy
11:55:55	\$ / R On 12-Dec-08			Currency Future	1	500,000	5,271.15	Member	Buy
11:56:47	\$ / R On 16-Mar-09			Currency Future	1	500,000	5,399.90	Member	Buy
11:57:59	\$ / R On 12-Dec-08			Currency Future	1	500,000	0.00	Member	Sell
11:58:11	\$ / R On 16-Mar-09			Currency Future	1	500,000	0.00	Member	Sell
12:00:56	\$ / R On 12-Jun-09			Currency Future	1	500,000	5,520.25	Member	Buy
12:01:17	\$ / R On 12-Jun-09			Currency Future	1	500,000	0.00	Member	Sell
12:05:49	\$ / R On 12-Dec-08			Currency Future	1	15,000	155.55	Member	Buy
12:05:49	\$ / R On 12-Dec-08			Currency Future	1	15,000	0.00	Client	Sell
12:10:52	\$ / R On 12-Dec-08			Currency Future	1	1,000	10.55	Client	Buy
12:10:52	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
12:11:31	\$ / R On 12-Dec-08			Currency Future	1	50,000	0.00	Client	Sell
12:16:19	\$ / R On 12-Dec-08			Currency Future	1	3,000	31.65	Client	Buy
12:16:19	\$ / R On 12-Dec-08			Currency Future	1	3,000	0.00	Client	Sell
12:20:15	\$ / R On 12-Dec-08			Currency Future	1	32,000	337.60	Client	Buy
12:33:24	\$ / R On 12-Jun-09			Currency Future	1	2,000	22.02	Client	Buy
12:33:24	\$ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Client	Sell
12:34:56	\$ / R On 12-Dec-08			Currency Future	1	50,000	524.53	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
12:36:58	\$ / R On 12-Dec-08			Currency Future	1	50,000	0.00	Client	Sell
12:41:21	\$ / R On 12-Dec-08			Currency Future	1	4,000	0.00	Client	Sell
12:53:47	\$ / R On 12-Dec-08			Currency Future	1	150,000	1,560.60	Client	Buy
12:53:47	\$ / R On 12-Dec-08			Currency Future	1	150,000	0.00	Member	Sell
13:06:47	\$ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Client	Sell
13:06:47	\$ / R On 12-Dec-08			Currency Future	1	5,000	52.38	Client	Buy
13:22:27	\$ / R On 12-Jun-09			Currency Future	1	3,000	33.03	Client	Buy
13:24:27	\$ / R On 12-Dec-08			Currency Future	1	5,000	52.38	Client	Buy
13:28:22	\$ / R On 12-Dec-08			Currency Future	1	150,000	1,560.60	Client	Buy
13:28:22	\$ / R On 12-Dec-08			Currency Future	1	150,000	0.00	Member	Sell
13:28:59	\$ / R On 12-Dec-08			Currency Future	1	500,000	5,228.30	Member	Buy
13:28:59	\$ / R On 12-Dec-08			Currency Future	1	500,000	0.00	Client	Sell
13:36:57	\$ / R On 12-Dec-08			Currency Future	1	150,000	1,560.60	Member	Buy
13:36:57	\$ / R On 12-Dec-08			Currency Future	1	150,000	0.00	Client	Sell
13:55:13	\$ / R On 12-Dec-08			Currency Future	1	100,000	1,044.00	Member	Buy
14:01:28	\$ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Client	Sell
14:01:28	\$ / R On 12-Dec-08			Currency Future	1	5,000	52.00	Member	Buy
14:13:53	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
14:24:36	\$ / R On 12-Dec-08			Currency Future	1	46,000	0.00	Member	Sell
14:31:51	\$ / R On 12-Dec-08			Currency Future	1	4,000	41.76	Client	Buy
14:31:51	\$ / R On 12-Dec-08			Currency Future	1	4,000	0.00	Client	Sell
14:40:00	\$ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Client	Sell
14:43:07	\$ / R On 12-Dec-08			Currency Future	1	2,000	0.00	Client	Sell
14:43:07	\$ / R On 12-Dec-08			Currency Future	1	25,000	0.00	Client	Sell
14:43:07	\$ / R On 12-Dec-08			Currency Future	1	9,000	0.00	Client	Sell
14:43:07	\$ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Client	Sell
14:43:07	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
14:43:07	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
14:43:09	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
14:43:09	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
14:46:17	\$ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Client	Sell
14:52:51	\$ / R On 12-Dec-08			Currency Future	1	250,000	0.00	Client	Sell
14:52:51	\$ / R On 12-Dec-08			Currency Future	1	250,000	2,637.50	Member	Buy
15:20:24	\$ / R On 12-Dec-08			Currency Future	1	100,000	1,056.97	Member	Buy
15:22:37	\$ / R On 16-Mar-09			Currency Future	1	20,000	216.30	Client	Buy
15:42:30	\$ / R On 16-Mar-09			Currency Future	1	40,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:58:34	\$ / R On 12-Dec-08			Currency Future	1	100,000	0.00	Client	Sell
16:06:24	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
16:16:20	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
16:26:51	\$ / R On 12-Dec-08			Currency Future	1	46,000	480.64	Client	Buy
16:38:00	\$ / R On 12-Dec-08			Currency Future	1	25,000	264.88	Member	Buy
16:42:34	\$ / R On 12-Dec-08			Currency Future	1	25,000	0.00	Client	Sell
16:44:17	\$ / R On 12-Dec-08			Currency Future	1	615,000	0.00	Client	Sell
16:44:17	\$ / R On 12-Dec-08			Currency Future	1	615,000	6,366.66	Member	Buy
16:44:17	\$ / R On 12-Dec-08			Currency Future	1	26,000	269.16	Member	Buy
16:44:17	\$ / R On 12-Dec-08			Currency Future	1	26,000	0.00	Client	Sell
16:45:51	\$ / R On 12-Dec-08			Currency Future	1	2,000	0.00	Client	Sell
16:46:45	\$ / R On 12-Dec-08			Currency Future	1	1,000	10.61	Client	Buy
16:46:45	\$ / R On 12-Dec-08			Currency Future	1	5,000	53.00	Client	Buy
16:46:45	\$ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Client	Sell
16:57:52	\$ / R On 12-Dec-08			Currency Future	1	500,000	5,234.50	Member	Buy
16:57:52	\$ / R On 12-Dec-08			Currency Future	1	500,000	0.00	Client	Sell

**Total for \$ / R Currency Future:**

**113                    14,260,000                    79,858.31**

11:46:18	£ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
11:46:18	£ / R On 12-Dec-08			Currency Future	1	7,000	0.00	Client	Sell
11:48:54	£ / R On 12-Dec-08			Currency Future	1	71,000	0.00	Member	Sell
12:26:37	£ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Client	Sell
14:17:06	£ / R On 12-Dec-08			Currency Future	1	71,000	1,137.41	Client	Buy

**Total for £ / R Currency Future:**

**5                        152,000                        1,137.41**

09:28:33	€ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Member	Sell
09:32:50	€ / R On 12-Dec-08			Currency Future	1	10,000	131.00	Member	Buy
10:32:30	€ / R On 12-Dec-08			Currency Future	1	422,000	5,489.08	Member	Buy
11:38:49	€ / R On 12-Dec-08			Currency Future	1	422,000	0.00	Member	Sell
11:44:42	€ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
12:15:20	€ / R On 12-Dec-08			Currency Future	1	84,000	0.00	Client	Sell
13:31:50	€ / R On 12-Dec-08			Currency Future	1	186,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
14:16:48	€ / R On 12-Dec-08			Currency Future	1	186,000	2,440.56	Client	Buy
16:43:46	€ / R On 12-Dec-08			Currency Future	1	405,000	5,263.91	Member	Buy
16:43:46	€ / R On 12-Dec-08			Currency Future	1	17,000	220.95	Member	Buy
16:43:46	€ / R On 12-Dec-08			Currency Future	1	405,000	0.00	Client	Sell
16:43:46	€ / R On 12-Dec-08			Currency Future	1	17,000	0.00	Client	Sell
16:56:21	€ / R On 12-Dec-08			Currency Future	1	30,000	393.90	Client	Buy
<b>Total for € / R Currency Future:</b>					<b>13</b>	<b>2,195,000</b>	<b>13,939.40</b>		
14:23:47	ALBI On 05-Feb-09			Index Future	1	10,000	0.00	Client	Sell
14:23:47	ALBI On 05-Feb-09			Index Future	1	10,000	0.00	Member	Buy
<b>Total for ALBI Index Future:</b>					<b>2</b>	<b>20,000</b>	<b>0.00</b>		
16:51:37	R157 On 06-Aug-09			Bond Future	1	250,000,000	0.00	Client	Sell
16:54:26	R157 On 05-Feb-09			Bond Future	1	70,000,000	0.00	Client	Sell
16:54:26	R157 On 05-Feb-09			Bond Future	1	70,000,000	908,960.01		Buy
16:56:40	R157 On 06-Aug-09			Bond Future	1	250,000,000	3,219,476.75	Member	Buy
<b>Total for R157 Bond Future:</b>					<b>4</b>	<b>640,000,000</b>	<b>4,128,436.76</b>		
<b>Grand Total for all Instruments:</b>					<b>137</b>	<b>656,627,000</b>	<b>4,223,371.88</b>		