



Derivatives Matched Trades Report

Report for 26/11/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:02:44	\$ / R On 16-Mar-09			Currency Future	1	300,000	3,046.80	Member	Buy
09:13:44	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Member	Sell
09:14:08	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,012.50	Client	Buy
09:15:44	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
09:16:55	\$ / R On 16-Mar-09			Currency Future	1	300,000	0.00	Client	Sell
09:19:11	\$ / R On 12-Dec-08			Currency Future	1	3,000	30.09	Client	Buy
09:20:59	\$ / R On 16-Mar-09			Currency Future	1	16,000	0.00	Member	Sell
09:21:28	\$ / R On 16-Mar-09			Currency Future	1	16,000	164.25	Client	Buy
09:25:50	\$ / R On 16-Mar-09			Currency Future	1	40,000	411.31	Client	Buy
09:25:54	\$ / R On 12-Dec-08			Currency Future	1	100,000	1,003.00	Client	Buy
09:26:50	\$ / R On 16-Mar-09			Currency Future	1	10,000	102.54	Client	Buy
09:30:45	\$ / R On 12-Dec-08			Currency Future	1	100,000	998.00	Client	Buy
09:31:00	\$ / R On 12-Dec-08			Currency Future	1	2,000	19.96	Client	Buy
09:31:14	\$ / R On 12-Dec-08			Currency Future	1	8,000	79.84	Client	Buy
09:38:12	\$ / R On 12-Dec-08			Currency Future	1	750,000	7,500.00	Member	Buy
09:57:17	\$ / R On 12-Dec-08			Currency Future	1	50,000	0.00	Client	Sell
09:57:23	\$ / R On 12-Dec-08			Currency Future	1	50,000	500.13	Member	Buy
09:57:43	\$ / R On 12-Dec-08			Currency Future	1	50,000	0.00	Member	Sell
10:17:04	\$ / R On 16-Mar-09			Currency Future	1	12,000	0.00	Client	Sell
10:17:04	\$ / R On 16-Mar-09			Currency Future	1	12,000	123.00	Client	Buy
10:24:13	\$ / R On 16-Mar-09			Currency Future	1	38,000	389.50	Client	Buy
10:24:13	\$ / R On 12-Jun-09			Currency Future	1	10,000	104.50	Client	Buy
10:48:43	\$ / R On 16-Mar-09			Currency Future	1	20,000	0.00	Client	Sell
10:53:06	\$ / R On 12-Jun-09			Currency Future	1	25,000	260.00	Client	Buy
10:54:56	\$ / R On 12-Dec-08			Currency Future	1	10,000	99.40	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
10:55:12	\$ / R On 12-Dec-08			Currency Future	1	30,000	297.97	Client	Buy
11:09:46	\$ / R On 12-Dec-08			Currency Future	1	22,000	0.00	Client	Sell
11:10:06	\$ / R On 12-Dec-08			Currency Future	1	6,000	0.00	Client	Sell
11:15:24	\$ / R On 12-Dec-08			Currency Future	1	750,000	0.00	Member	Sell
12:25:23	\$ / R On 12-Dec-08			Currency Future	1	5,000	49.70	Client	Buy
12:25:23	\$ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Client	Sell
12:38:03	\$ / R On 16-Mar-09			Currency Future	1	500,000	5,133.00	Member	Buy
12:39:39	\$ / R On 16-Mar-09			Currency Future	1	250,000	2,567.75	Member	Buy
12:40:17	\$ / R On 16-Mar-09			Currency Future	1	250,000	0.00	Member	Sell
12:45:40	\$ / R On 12-Dec-08			Currency Future	1	750,000	0.00	Client	Sell
12:45:40	\$ / R On 12-Dec-08			Currency Future	1	750,000	7,488.75	Member	Buy
12:46:43	\$ / R On 16-Mar-09			Currency Future	1	500,000	0.00	Client	Sell
13:27:02	\$ / R On 12-Dec-08			Currency Future	1	2,000	0.00	Client	Sell
14:54:31	\$ / R On 12-Dec-08			Currency Future	1	50,000	0.00	Client	Sell
15:18:28	\$ / R On 12-Dec-08			Currency Future	1	29,000	0.00	Client	Sell
15:21:11	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
15:23:23	\$ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Client	Sell
15:58:16	\$ / R On 12-Dec-08			Currency Future	1	3,511,000	0.00	Member	Sell
16:20:08	\$ / R On 12-Dec-08			Currency Future	1	20,000	200.80	Client	Buy
16:20:18	\$ / R On 12-Dec-08			Currency Future	1	30,000	301.20	Client	Buy
16:36:27	\$ / R On 12-Dec-08			Currency Future	1	3,511,000	35,306.62	Member	Buy
Total for \$ / R Currency Future:					46	14,909,000	76,190.60		
15:09:12	£ / R On 12-Dec-08			Currency Future	1	2,000	30.76	Client	Buy
Total for £ / R Currency Future:					1	2,000	30.76		
09:23:49	€ / R On 12-Dec-08			Currency Future	1	2,500,000	0.00	Member	Sell
09:25:04	€ / R On 12-Dec-08			Currency Future	1	2,500,000	32,582.00	Client	Buy
10:32:25	€ / R On 12-Dec-08			Currency Future	1	13,725,000	0.00	Member	Sell
14:07:32	€ / R On 12-Dec-08			Currency Future	1	13,725,000	176,576.24	Member	Buy
15:25:22	€ / R On 12-Dec-08			Currency Future	1	10,000	130.80	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
Total for € / R Currency Future:					5	32,460,000	209,289.05		
14:11:45	R157 On 05-Feb-09			Bond Future	1	1,000,000	13,355.07	Client	Buy
14:11:45	R157 On 05-Feb-09			Bond Future	1	1,000,000	0.00	Member	Sell
Total for R157 Bond Future:					2	2,000,000	13,355.07		
09:37:11	ZAAD On 12-Dec-08			Currency Future	1	25,000	0.00	Client	Sell
09:37:28	ZAAD On 12-Dec-08			Currency Future	1	25,000	0.00	Client	Sell
13:14:34	ZAAD On 12-Dec-08			Currency Future	1	50,000	0.00	Client	Sell
Total for ZAAD Currency Future:					3	100,000	0.00		
Grand Total for all Instruments:					57	49,471,000	298,865.47		