



Derivatives Matched Trades Report

Report for 03/12/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:06:05	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
09:06:05	\$ / R On 16-Mar-09			Currency Future	1	10,000	105.50	Client	Buy
09:07:56	\$ / R On 12-Dec-08			Currency Future	1	2,000	20.70	Client	Buy
09:28:12	\$ / R On 14-Dec-09			Currency Future	1	4,000,000	0.00	Member	Sell
09:35:36	\$ / R On 14-Dec-09			Currency Future	1	4,000,000	41,747.60	Client	Buy
09:45:28	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
09:54:34	\$ / R On 12-Dec-08			Currency Future	1	4,000,000	0.00	Member	Sell
09:56:52	\$ / R On 14-Dec-09			Currency Future	1	4,000,000	41,747.60	Member	Buy
10:05:02	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
10:08:35	\$ / R On 16-Mar-09			Currency Future	1	20,000	0.00	Client	Sell
10:08:35	\$ / R On 16-Mar-09			Currency Future	1	20,000	210.60	Client	Buy
10:17:53	\$ / R On 14-Dec-09			Currency Future	1	4,000,000	0.00	Client	Sell
10:20:43	\$ / R On 16-Mar-09			Currency Future	1	20,000	0.00	Client	Sell
10:21:24	\$ / R On 12-Dec-08			Currency Future	1	6,000	62.29	Client	Buy
10:21:29	\$ / R On 12-Dec-08			Currency Future	1	6,000	62.39	Client	Buy
10:26:47	\$ / R On 12-Dec-08			Currency Future	1	4,000,000	41,747.60	Client	Buy
10:29:43	\$ / R On 16-Mar-09			Currency Future	1	10,000	106.00	Client	Buy
10:29:43	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
10:41:59	\$ / R On 16-Mar-09			Currency Future	1	20,000	0.00	Client	Sell
10:41:59	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
11:39:42	\$ / R On 12-Dec-08			Currency Future	1	22,000	0.00	Client	Sell
11:39:48	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
11:41:48	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
11:59:35	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
11:59:35	\$ / R On 16-Mar-09			Currency Future	1	10,000	106.50	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
12:05:53	\$ / R On 16-Mar-09			Currency Future	1	4,000	42.55	Member	Buy
12:27:23	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
12:27:23	\$ / R On 16-Mar-09			Currency Future	1	10,000	106.25	Client	Buy
12:27:57	\$ / R On 16-Mar-09			Currency Future	1	10,000	106.25	Client	Buy
12:41:09	\$ / R On 12-Dec-08			Currency Future	1	50,000	518.80	Member	Buy
12:41:09	\$ / R On 12-Dec-08			Currency Future	1	50,000	0.00	Client	Sell
12:42:55	\$ / R On 12-Dec-08			Currency Future	1	30,000	0.00	Client	Sell
12:42:55	\$ / R On 12-Dec-08			Currency Future	1	30,000	311.02	Client	Buy
12:42:55	\$ / R On 12-Dec-08			Currency Future	1	188,000	1,951.05	Client	Buy
17:00:31	\$ / R On 12-Dec-08			Currency Future	1	250,000	2,579.23	Member	Buy
17:00:38	\$ / R On 12-Dec-08			Currency Future	1	250,000	0.00	Member	Sell
17:01:15	\$ / R On 12-Dec-08			Currency Future	1	250,000	2,579.23	Member	Buy
17:01:20	\$ / R On 12-Dec-08			Currency Future	1	250,000	0.00	Member	Sell
17:02:40	\$ / R On 12-Dec-08			Currency Future	1	100,000	1,031.69	Member	Buy
17:02:48	\$ / R On 12-Dec-08			Currency Future	1	250,000	0.00	Member	Sell
17:02:54	\$ / R On 12-Dec-08			Currency Future	1	150,000	1,547.54	Member	Buy
17:03:30	\$ / R On 12-Dec-08			Currency Future	1	250,000	2,579.23	Member	Buy
17:03:34	\$ / R On 12-Dec-08			Currency Future	1	250,000	0.00	Member	Sell
17:04:00	\$ / R On 16-Mar-09			Currency Future	1	250,000	2,635.33	Member	Buy
17:04:06	\$ / R On 16-Mar-09			Currency Future	1	250,000	0.00	Member	Sell
17:04:25	\$ / R On 16-Mar-09			Currency Future	1	250,000	2,635.33	Member	Buy
17:04:30	\$ / R On 16-Mar-09			Currency Future	1	250,000	0.00	Member	Sell
17:04:54	\$ / R On 16-Mar-09			Currency Future	1	250,000	2,635.33	Member	Buy
17:04:57	\$ / R On 16-Mar-09			Currency Future	1	250,000	0.00	Member	Sell
17:05:12	\$ / R On 16-Mar-09			Currency Future	1	250,000	2,635.33	Member	Buy
17:05:15	\$ / R On 16-Mar-09			Currency Future	1	250,000	0.00	Member	Sell
17:06:09	\$ / R On 12-Dec-08			Currency Future	1	250,000	2,578.68	Member	Buy
17:06:23	\$ / R On 12-Dec-08			Currency Future	1	250,000	2,577.03	Member	Buy
17:06:41	\$ / R On 12-Dec-08			Currency Future	1	250,000	2,573.28	Member	Buy
17:06:56	\$ / R On 12-Dec-08			Currency Future	1	250,000	2,572.65	Member	Buy
17:07:13	\$ / R On 16-Mar-09			Currency Future	1	250,000	2,630.88	Member	Buy
17:07:26	\$ / R On 16-Mar-09			Currency Future	1	250,000	2,628.38	Member	Buy
17:09:10	\$ / R On 16-Mar-09			Currency Future	1	250,000	2,625.88	Member	Buy
17:09:24	\$ / R On 16-Mar-09			Currency Future	1	250,000	2,620.88	Member	Buy
17:13:11	\$ / R On 16-Mar-09			Currency Future	1	10,000	105.00	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:					60	30,618,000	170,723.51		
13:08:57	£ / R On 16-Mar-09			Currency Future	1	500,000	7,790.00	Member	Buy
16:34:05	£ / R On 16-Mar-09			Currency Future	1	8,000	124.80	Client	Buy
17:14:21	£ / R On 12-Dec-08			Currency Future	1	250,000	3,800.93	Member	Buy
Total for £ / R Currency Future:					3	758,000	11,715.73		
14:03:26	€ / R On 12-Dec-08			Currency Future	1	20,000	261.62	Client	Buy
14:03:26	€ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Member	Sell
14:09:25	€ / R On 12-Dec-08			Currency Future	1	10,000	130.62	Client	Buy
Total for € / R Currency Future:					3	50,000	392.24		
10:23:11	R157 On 05-Feb-09			Bond Future	1	14,800,000	0.00	Client	Sell
10:23:11	R157 On 05-Feb-09			Bond Future	1	14,800,000	195,847.22	Client	Buy
Total for R157 Bond Future:					2	29,600,000	195,847.22		
Grand Total for all Instruments:					68	61,026,000	378,678.69		