



Derivatives Matched Trades Report

Report for 15/12/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:13:06	\$ / R On 16-Mar-09			Currency Future	1	200,000	0.00	Member	Sell
09:14:11	\$ / R On 16-Mar-09			Currency Future	1	25,000	258.07	Member	Buy
09:16:35	\$ / R On 16-Mar-09			Currency Future	1	25,000	0.00	Client	Sell
09:31:44	\$ / R On 16-Mar-09			Currency Future	1	14,000	0.00	Client	Sell
09:32:19	\$ / R On 12-Jun-09			Currency Future	1	15,000	0.00	Client	Sell
09:40:51	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
09:40:51	\$ / R On 16-Mar-09			Currency Future	1	11,000	0.00	Client	Sell
09:40:51	\$ / R On 16-Mar-09			Currency Future	1	11,000	113.63	Client	Buy
09:40:51	\$ / R On 16-Mar-09			Currency Future	1	10,000	103.30	Client	Buy
09:45:52	\$ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Client	Sell
09:45:58	\$ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Client	Sell
10:21:35	\$ / R On 16-Mar-09			Currency Future	1	200,000	2,069.06	Member	Buy
10:23:51	\$ / R On 16-Mar-09			Currency Future	1	200,000	0.00	Client	Sell
10:24:50	\$ / R On 16-Mar-09			Currency Future	1	200,000	2,071.94	Client	Buy
10:44:38	\$ / R On 16-Mar-09			Currency Future	1	8,000,000	83,679.20	Client	Buy
10:44:38	\$ / R On 16-Mar-09			Currency Future	1	8,000,000	0.00	Client	Sell
10:56:20	\$ / R On 12-Jun-09			Currency Future	1	3,000	0.00	Client	Sell
11:17:33	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
12:51:09	\$ / R On 16-Mar-09			Currency Future	1	4,000	0.00	Member	Sell
12:51:41	\$ / R On 16-Mar-09			Currency Future	1	4,000	41.88	Client	Buy
13:18:59	\$ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Client	Sell
13:28:46	\$ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Client	Sell
13:28:46	\$ / R On 16-Mar-09			Currency Future	1	1,000	10.33	Client	Buy
13:32:05	\$ / R On 16-Mar-09			Currency Future	1	7,939,000	0.00	Member	Sell
14:02:47	\$ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Client	Sell

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14:03:50	\$ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Client	Sell
14:39:47	\$ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Member	Sell
15:39:56	\$ / R On 16-Mar-09			Currency Future	1	50,000	524.04	Member	Buy
15:52:26	\$ / R On 16-Mar-09			Currency Future	1	7,939,000	82,868.08	Member	Buy
16:15:24	\$ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Client	Sell
16:19:52	\$ / R On 16-Mar-09			Currency Future	1	20,000	0.00	Client	Sell
16:20:08	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
16:20:19	\$ / R On 16-Mar-09			Currency Future	1	15,000	0.00	Client	Sell
16:20:33	\$ / R On 16-Mar-09			Currency Future	1	20,000	0.00	Client	Sell
16:45:30	\$ / R On 16-Mar-09			Currency Future	1	2,000,000	20,809.60	Member	Buy
16:48:08	\$ / R On 16-Mar-09			Currency Future	1	2,000,000	0.00	Client	Sell
16:51:58	\$ / R On 16-Mar-09			Currency Future	1	10,000	104.26	Client	Buy
16:52:10	\$ / R On 16-Mar-09			Currency Future	1	5,000	52.13	Client	Buy
16:56:01	\$ / R On 16-Mar-09			Currency Future	1	10,000	104.30	Client	Buy
16:56:04	\$ / R On 16-Mar-09			Currency Future	1	1,262,000	13,185.50	Client	Buy
16:56:04	\$ / R On 16-Mar-09			Currency Future	1	1,262,000	0.00	Member	Sell
16:56:04	\$ / R On 16-Mar-09			Currency Future	1	414,000	0.00	Member	Sell
16:56:04	\$ / R On 16-Mar-09			Currency Future	1	414,000	4,325.51	Client	Buy
16:56:04	\$ / R On 16-Mar-09			Currency Future	1	1,353,000	0.00	Member	Sell
16:56:04	\$ / R On 16-Mar-09			Currency Future	1	4,910,000	0.00	Member	Sell
16:56:04	\$ / R On 16-Mar-09			Currency Future	1	1,353,000	14,136.28	Client	Buy
16:56:04	\$ / R On 16-Mar-09			Currency Future	1	4,910,000	51,300.17	Client	Buy
Total for \$ / R Currency Future:					47	52,984,000	275,757.28		
15:17:28	£ / R On 16-Mar-09			Currency Future	1	100,000	0.00	Client	Sell
16:03:58	£ / R On 16-Mar-09			Currency Future	1	300,000	4,670.55	Member	Buy
16:05:19	£ / R On 16-Mar-09			Currency Future	1	300,000	0.00	Member	Sell
16:19:25	£ / R On 16-Mar-09			Currency Future	1	300,000	0.00	Client	Sell
16:19:39	£ / R On 16-Mar-09			Currency Future	1	300,000	4,602.24	Client	Buy
16:41:23	£ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Client	Sell
16:42:30	£ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
Total for £ / R Currency Future:					7	1,351,000	9,272.79		
09:37:42	€ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
10:26:08	€ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
10:41:07	€ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
11:45:21	€ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
15:08:43	€ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
Total for € / R Currency Future:					5	30,000	0.00		
11:51:52	R153 On 05-Feb-09			Bond Future	1	1,300,000	0.00	Member	Sell
11:51:52	R153 On 05-Feb-09			Bond Future	1	1,300,000	14,843.32		Buy
Total for R153 Bond Future:					2	2,600,000	14,843.32		
11:34:08	ZAAD On 16-Mar-09			Currency Future	1	100,000	0.00	Client	Sell
11:34:08	ZAAD On 16-Mar-09			Currency Future	1	100,000	687.88	Member	Buy
Total for ZAAD Currency Future:					2	200,000	687.88		
Grand Total for all Instruments:					63	57,165,000	300,561.27		