



Derivatives Matched Trades Report

Report for 10/06/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:47:04	\$ / R On 13-Jun-08			Currency Future	1	300,000	0.00	Client	Sell
08:47:04	\$ / R On 13-Jun-08			Currency Future	1	300,000	2,376.45	Member	Buy
08:55:51	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	0.00	Member	Sell
08:59:51	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	0.00	Member	Sell
09:00:06	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	0.00	Member	Sell
09:01:01	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	0.00	Member	Sell
09:02:13	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	0.00	Member	Sell
09:04:17	\$ / R On 13-Jun-08			Currency Future	1	40,000	0.00	Client	Sell
09:04:17	\$ / R On 13-Jun-08			Currency Future	1	40,000	0.00	Client	Sell
09:06:21	\$ / R On 13-Jun-08			Currency Future	1	2,000	0.00	Client	Sell
09:06:36	\$ / R On 13-Jun-08			Currency Future	1	1,000	0.00	Client	Sell
09:08:06	\$ / R On 13-Jun-08			Currency Future	1	700,000	0.00	Client	Sell
09:08:06	\$ / R On 13-Jun-08			Currency Future	1	700,000	5,554.01	Member	Buy
09:08:42	\$ / R On 15-Sep-08			Currency Future	1	300,000	2,436.21	Member	Buy
09:08:42	\$ / R On 15-Sep-08			Currency Future	1	300,000	0.00	Client	Sell
09:08:45	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	8,164.80	Client	Buy
09:09:39	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	8,183.80	Client	Buy
09:10:18	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	8,176.30	Client	Buy
09:10:59	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	8,173.80	Client	Buy
09:11:37	\$ / R On 15-Sep-08			Currency Future	1	1,000,000	8,181.30	Client	Buy
09:13:29	\$ / R On 15-Sep-08			Currency Future	1	100,000	817.10	Client	Buy
09:13:29	\$ / R On 15-Sep-08			Currency Future	1	100,000	0.00	Member	Sell
09:15:06	\$ / R On 13-Jun-08			Currency Future	1	100,000	793.36	Member	Buy
09:15:06	\$ / R On 13-Jun-08			Currency Future	1	100,000	0.00	Client	Sell
09:40:34	\$ / R On 12-Dec-08			Currency Future	1	25,000	209.03	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:54:17	\$ / R On 12-Dec-08			Currency Future	1	100,000	834.45	Client	Buy
09:56:03	\$ / R On 12-Dec-08			Currency Future	1	125,000	1,042.38	Client	Buy
10:07:20	\$ / R On 13-Jun-08			Currency Future	1	80,000	632.96	Member	Buy
10:08:34	\$ / R On 13-Jun-08			Currency Future	1	40,000	317.10	Client	Buy
10:08:34	\$ / R On 13-Jun-08			Currency Future	1	40,000	0.00	Client	Sell
10:08:39	\$ / R On 13-Jun-08			Currency Future	1	80,000	0.00	Member	Sell
10:10:38	\$ / R On 12-Dec-08			Currency Future	1	10,000	83.30	Client	Buy
10:46:53	\$ / R On 13-Jun-08			Currency Future	1	60,000	0.00	Client	Sell
10:50:42	\$ / R On 13-Jun-08			Currency Future	1	100,000	0.00	Client	Sell
10:50:47	\$ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Client	Sell
10:50:51	\$ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Client	Sell
10:51:03	\$ / R On 13-Jun-08			Currency Future	1	100,000	0.00	Member	Sell
10:52:53	\$ / R On 13-Jun-08			Currency Future	1	50,000	397.25	Member	Buy
10:52:53	\$ / R On 13-Jun-08			Currency Future	1	50,000	0.00	Client	Sell
10:52:57	\$ / R On 13-Jun-08			Currency Future	1	2,000	0.00	Client	Sell
11:01:30	\$ / R On 13-Jun-08			Currency Future	1	30,000	0.00	Client	Sell
11:07:14	\$ / R On 15-Sep-08			Currency Future	1	10,000	0.00	Member	Sell
11:07:37	\$ / R On 15-Sep-08			Currency Future	1	50,000	0.00	Client	Sell
11:13:23	\$ / R On 12-Dec-08			Currency Future	1	25,000	0.00	Client	Sell
11:13:23	\$ / R On 12-Dec-08			Currency Future	1	25,000	208.25	Client	Buy
11:29:57	\$ / R On 13-Jun-08			Currency Future	1	400,000	3,172.60	Member	Buy
11:29:57	\$ / R On 13-Jun-08			Currency Future	1	400,000	0.00	Client	Sell
11:30:17	\$ / R On 15-Sep-08			Currency Future	1	400,000	3,255.20	Client	Buy
11:30:17	\$ / R On 15-Sep-08			Currency Future	1	400,000	0.00	Member	Sell
11:41:32	\$ / R On 12-Dec-08			Currency Future	1	40,000	333.10	Client	Buy
11:45:06	\$ / R On 12-Dec-08			Currency Future	1	15,000	124.95	Client	Buy
11:45:06	\$ / R On 12-Dec-08			Currency Future	1	15,000	0.00	Client	Sell
11:47:28	\$ / R On 13-Jun-08			Currency Future	1	25,000	0.00	Client	Sell
11:55:13	\$ / R On 13-Jun-08			Currency Future	1	25,000	0.00	Client	Sell
11:55:53	\$ / R On 15-Sep-08			Currency Future	1	10,000	81.50	Client	Buy
11:55:53	\$ / R On 15-Sep-08			Currency Future	1	10,000	81.40	Client	Buy
11:55:53	\$ / R On 15-Sep-08			Currency Future	1	10,000	0.00	Member	Sell
11:55:53	\$ / R On 15-Sep-08			Currency Future	1	10,000	0.00	Member	Sell
11:56:03	\$ / R On 15-Sep-08			Currency Future	1	5,000	40.75	Client	Buy
11:56:39	\$ / R On 15-Sep-08			Currency Future	1	100,000	815.05	Member	Buy
12:06:42	\$ / R On 13-Jun-08			Currency Future	1	250,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
12:06:56	\$ / R On 12-Dec-08			Currency Future	1	250,000	2,085.00	Client	Buy
12:33:47	\$ / R On 15-Sep-08			Currency Future	1	100,000	813.50	Client	Buy
12:36:13	\$ / R On 12-Dec-08			Currency Future	1	110,000	916.30	Client	Buy
12:40:39	\$ / R On 15-Sep-08			Currency Future	1	30,000	243.72	Client	Buy
13:17:44	\$ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Client	Sell
13:29:33	\$ / R On 13-Jun-08			Currency Future	1	80,000	632.62	Member	Buy
13:30:36	\$ / R On 13-Jun-08			Currency Future	1	80,000	0.00	Member	Sell
14:08:05	\$ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Client	Sell
14:11:05	\$ / R On 13-Jun-08			Currency Future	1	35,000	0.00	Client	Sell
14:11:05	\$ / R On 15-Sep-08			Currency Future	1	5,000	0.00	Client	Sell
14:11:38	\$ / R On 15-Sep-08			Currency Future	1	10,000	0.00	Client	Sell
14:32:42	\$ / R On 15-Sep-08			Currency Future	1	5,000	40.74	Client	Buy
14:32:42	\$ / R On 15-Sep-08			Currency Future	1	5,000	0.00	Client	Sell
14:33:35	\$ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Client	Sell
14:35:13	\$ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Client	Sell
14:42:52	\$ / R On 13-Jun-08			Currency Future	1	100,000	796.00	Member	Buy
14:42:52	\$ / R On 13-Jun-08			Currency Future	1	100,000	0.00	Member	Sell
14:50:36	\$ / R On 15-Sep-08			Currency Future	1	95,000	775.20	Member	Buy
14:50:36	\$ / R On 15-Sep-08			Currency Future	1	5,000	40.80	Member	Buy
14:50:36	\$ / R On 15-Sep-08			Currency Future	1	95,000	0.00	Client	Sell
14:50:36	\$ / R On 15-Sep-08			Currency Future	1	5,000	0.00	Client	Sell
14:50:55	\$ / R On 15-Sep-08			Currency Future	1	5,000	0.00	Client	Sell
14:50:55	\$ / R On 15-Sep-08			Currency Future	1	10,000	81.60	Member	Buy
14:50:55	\$ / R On 15-Sep-08			Currency Future	1	5,000	40.80	Member	Buy
14:50:55	\$ / R On 15-Sep-08			Currency Future	1	10,000	0.00	Client	Sell
14:51:49	\$ / R On 13-Jun-08			Currency Future	1	100,000	0.00	Client	Sell
14:52:09	\$ / R On 13-Jun-08			Currency Future	1	50,000	0.00	Member	Sell
15:02:35	\$ / R On 13-Jun-08			Currency Future	1	100,000	798.00	Member	Buy
15:02:35	\$ / R On 13-Jun-08			Currency Future	1	100,000	0.00	Member	Sell
15:05:34	\$ / R On 15-Sep-08			Currency Future	1	100,000	0.00	Member	Sell
15:07:48	\$ / R On 15-Sep-08			Currency Future	1	100,000	820.55	Member	Buy
15:08:09	\$ / R On 13-Jun-08			Currency Future	1	100,000	0.00	Member	Sell
15:13:44	\$ / R On 15-Sep-08			Currency Future	1	100,000	819.25	Member	Buy
15:20:44	\$ / R On 13-Jun-08			Currency Future	1	5,167,000	41,208.38	Member	Buy
15:20:45	\$ / R On 13-Jun-08			Currency Future	1	5,167,000	0.00	Client	Sell
15:21:18	\$ / R On 15-Sep-08			Currency Future	1	5,167,000	42,351.83	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:21:18	\$ / R On 15-Sep-08			Currency Future	1	5,167,000	0.00	Member	Sell
15:26:03	\$ / R On 13-Jun-08			Currency Future	1	130,000	1,036.28	Member	Buy
15:26:03	\$ / R On 13-Jun-08			Currency Future	1	130,000	0.00	Client	Sell
15:26:29	\$ / R On 15-Sep-08			Currency Future	1	130,000	1,065.43	Client	Buy
15:26:29	\$ / R On 15-Sep-08			Currency Future	1	130,000	0.00	Member	Sell
16:27:54	\$ / R On 15-Sep-08			Currency Future	1	5,000	0.00	Client	Sell
16:27:54	\$ / R On 15-Sep-08			Currency Future	1	5,000	40.82	Client	Buy
16:30:28	\$ / R On 13-Jun-08			Currency Future	1	2,000	0.00	Client	Sell
16:32:05	\$ / R On 13-Jun-08			Currency Future	1	100,000	0.00	Member	Sell
16:34:42	\$ / R On 13-Jun-08			Currency Future	1	20,000	159.34	Member	Buy
16:35:04	\$ / R On 13-Jun-08			Currency Future	1	20,000	0.00	Member	Sell
16:45:03	\$ / R On 15-Sep-08			Currency Future	1	10,000	0.00	Client	Sell
16:50:35	\$ / R On 15-Sep-08			Currency Future	1	2,000	0.00	Client	Sell
16:50:35	\$ / R On 15-Sep-08			Currency Future	1	2,000	16.36	Client	Buy
16:53:59	\$ / R On 15-Sep-08			Currency Future	1	8,000	0.00	Client	Sell
16:54:13	\$ / R On 12-Dec-08			Currency Future	1	50,000	0.00	Client	Sell

Total for \$ / R Currency Future: 113 39,562,000 159,268.90

10:30:42	£ / R On 15-Sep-08			Currency Future	1	6,000	0.00	Client	Sell
11:31:27	£ / R On 13-Jun-08			Currency Future	1	200,000	3,103.40	Member	Buy
11:31:27	£ / R On 13-Jun-08			Currency Future	1	200,000	0.00	Client	Sell
11:31:40	£ / R On 15-Sep-08			Currency Future	1	200,000	3,161.20	Client	Buy
11:31:40	£ / R On 15-Sep-08			Currency Future	1	200,000	0.00	Member	Sell

Total for £ / R Currency Future: 5 806,000 6,264.60

09:28:52	€ / R On 15-Sep-08			Currency Future	1	1,000,000	0.00	Member	Sell
09:29:37	€ / R On 15-Sep-08			Currency Future	1	1,000,000	12,655.00	Client	Buy
09:46:15	€ / R On 13-Jun-08			Currency Future	1	10,000	0.00	Client	Sell
14:01:21	€ / R On 15-Sep-08			Currency Future	1	10,000	125.50	Member	Buy
14:02:07	€ / R On 15-Sep-08			Currency Future	1	10,000	0.00	Client	Sell
14:50:30	€ / R On 13-Jun-08			Currency Future	1	70,000	0.00	Client	Sell
15:35:08	€ / R On 13-Jun-08			Currency Future	1	1,000,000	12,347.50	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:35:33	€ / R On 15-Sep-08			Currency Future	1	1,000,000	0.00	Member	Sell
15:45:52	€ / R On 15-Sep-08			Currency Future	1	1,000,000	12,636.50	Client	Buy
15:46:12	€ / R On 13-Jun-08			Currency Future	1	1,000,000	0.00	Client	Sell
Total for € / R Currency Future:					10	6,100,000	37,764.50		
11:05:48	R153 On 07-Aug-08			Bond Future	1	20,000,000	216,485.20	Client	Buy
11:05:48	R153 On 07-Aug-08			Bond Future	1	20,000,000	0.00	Member	Sell
Total for R153 Bond Future:					2	40,000,000	216,485.20		
12:52:10	R157 On 07-Aug-08			Bond Future	1	10,000,000	0.00	Client	Sell
12:52:10	R157 On 07-Aug-08			Bond Future	1	10,000,000	121,743.88	Member	Buy
12:52:26	R157 On 07-Aug-08			Bond Future	1	15,000,000	182,615.82	Member	Buy
12:52:26	R157 On 07-Aug-08			Bond Future	1	15,000,000	0.00	Client	Sell
16:22:44	R157 On 07-Aug-08			Bond Future	1	10,000,000	121,743.88	Client	Buy
16:22:44	R157 On 07-Aug-08			Bond Future	1	10,000,000	0.00	Client	Sell
Total for R157 Bond Future:					6	70,000,000	426,103.58		
Grand Total for all Instruments:					136	156,468,000	845,886.78		