



# Derivatives Matched Trades Report

Report for 22/09/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:07:30	\$ / R On 12-Dec-08			Currency Future	1	100,000	818.38	Member	Buy
09:09:05	\$ / R On 12-Dec-08			Currency Future	1	10,000,000	0.00	Member	Sell
09:09:59	\$ / R On 12-Dec-08			Currency Future	1	50,000	409.35	Member	Buy
09:15:00	\$ / R On 12-Dec-08			Currency Future	1	60,000	0.00	Member	Sell
09:20:46	\$ / R On 12-Dec-08			Currency Future	1	10,000,000	82,192.00	Client	Buy
09:21:14	\$ / R On 12-Dec-08			Currency Future	1	2,000,000	16,468.20	Client	Buy
09:21:14	\$ / R On 12-Dec-08			Currency Future	1	2,000,000	0.00	Member	Sell
09:21:27	\$ / R On 12-Dec-08			Currency Future	1	3,000	24.70	Client	Buy
09:21:51	\$ / R On 12-Dec-08			Currency Future	1	5,000,000	40,759.00	Member	Buy
09:21:51	\$ / R On 12-Dec-08			Currency Future	1	5,000,000	40,759.00	Member	Buy
09:24:06	\$ / R On 12-Dec-08			Currency Future	1	5,000,000	0.00	Member	Sell
09:24:22	\$ / R On 16-Mar-09			Currency Future	1	200,000	0.00	Member	Sell
09:25:35	\$ / R On 12-Dec-08			Currency Future	1	40,000	329.05	Client	Buy
09:42:18	\$ / R On 12-Dec-08			Currency Future	1	50,000	0.00	Member	Sell
09:46:25	\$ / R On 12-Dec-08			Currency Future	1	2,000	0.00	Client	Sell
09:46:25	\$ / R On 12-Dec-08			Currency Future	1	2,000	16.40	Client	Buy
09:51:28	\$ / R On 12-Dec-08			Currency Future	1	9,000,000	73,591.20	Member	Buy
09:59:11	\$ / R On 12-Dec-08			Currency Future	1	9,000	73.62	Client	Buy
09:59:11	\$ / R On 12-Dec-08			Currency Future	1	9,000	0.00	Client	Sell
10:07:19	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
10:07:19	\$ / R On 12-Dec-08			Currency Future	1	1,000	8.18	Client	Buy
10:15:54	\$ / R On 12-Dec-08			Currency Future	1	13,000	0.00	Client	Sell
10:15:54	\$ / R On 12-Dec-08			Currency Future	1	13,000	106.60	Client	Buy
10:21:08	\$ / R On 12-Dec-08			Currency Future	1	5,000,000	0.00	Client	Sell
10:21:35	\$ / R On 12-Dec-08			Currency Future	1	5,000,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
10:22:27	\$ / R On 12-Dec-08			Currency Future	1	5,000,000	41,102.00	Client	Buy
10:24:44	\$ / R On 12-Dec-08			Currency Future	1	9,000,000	0.00	Client	Sell
10:42:11	\$ / R On 12-Dec-08			Currency Future	1	2,000	16.41	Client	Buy
10:43:54	\$ / R On 12-Dec-08			Currency Future	1	5,000	41.00	Client	Buy
10:43:54	\$ / R On 12-Dec-08			Currency Future	1	7,000	57.26	Client	Buy
10:43:54	\$ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Client	Sell
10:43:54	\$ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Client	Sell
10:43:54	\$ / R On 12-Dec-08			Currency Future	1	7,000	0.00	Client	Sell
10:43:54	\$ / R On 12-Dec-08			Currency Future	1	5,000	40.95	Client	Buy
10:43:54	\$ / R On 12-Dec-08			Currency Future	1	8,000	0.00	Client	Sell
10:43:54	\$ / R On 12-Dec-08			Currency Future	1	8,000	65.36	Client	Buy
10:48:32	\$ / R On 12-Dec-08			Currency Future	1	50,000	408.50	Client	Buy
10:48:32	\$ / R On 12-Dec-08			Currency Future	1	50,000	0.00	Client	Sell
11:39:21	\$ / R On 12-Dec-08			Currency Future	1	60,000	492.40	Client	Buy
12:17:41	\$ / R On 12-Dec-08			Currency Future	1	100,000	0.00	Client	Sell
12:18:34	\$ / R On 12-Dec-08			Currency Future	1	50,000	0.00	Client	Sell
12:21:02	\$ / R On 12-Dec-08			Currency Future	1	50,000	409.46	Member	Buy
12:24:21	\$ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Member	Sell
12:31:54	\$ / R On 12-Dec-08			Currency Future	1	20,000	163.87	Client	Buy
13:02:51	\$ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Client	Sell
14:38:16	\$ / R On 16-Mar-09			Currency Future	1	200,000	1,678.28	Client	Buy
14:39:13	\$ / R On 12-Dec-08			Currency Future	1	10,000	81.80	Client	Buy
14:41:00	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
14:41:08	\$ / R On 12-Dec-08			Currency Future	1	1,000	8.16	Member	Buy
14:49:30	\$ / R On 12-Dec-08			Currency Future	1	10,000,000	81,437.00	Member	Buy
14:57:41	\$ / R On 12-Dec-08			Currency Future	1	10,000,000	0.00	Client	Sell
14:57:59	\$ / R On 12-Dec-08			Currency Future	1	1,000	8.17	Client	Buy
14:57:59	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
14:58:24	\$ / R On 12-Dec-08			Currency Future	1	2,000	0.00	Member	Sell
14:59:43	\$ / R On 12-Dec-08			Currency Future	1	5,000,000	40,561.50	Member	Buy
14:59:46	\$ / R On 12-Dec-08			Currency Future	1	2,000	16.32	Member	Buy
15:02:19	\$ / R On 12-Dec-08			Currency Future	1	20,000	163.40	Client	Buy
15:02:19	\$ / R On 12-Dec-08			Currency Future	1	2,000	16.34	Client	Buy
15:02:21	\$ / R On 12-Dec-08			Currency Future	1	22,000	0.00	Member	Sell
15:02:39	\$ / R On 12-Dec-08			Currency Future	1	1,000	8.17	Client	Buy
15:02:39	\$ / R On 12-Dec-08			Currency Future	1	42,000	343.14	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:02:47	\$ / R On 12-Dec-08			Currency Future	1	43,000	0.00	Member	Sell
15:03:05	\$ / R On 12-Dec-08			Currency Future	1	25,000	203.76	Client	Buy
15:03:18	\$ / R On 12-Dec-08			Currency Future	1	25,000	0.00	Member	Sell
15:06:50	\$ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Member	Sell
15:07:52	\$ / R On 12-Dec-08			Currency Future	1	5,000	40.74	Member	Buy
15:10:06	\$ / R On 12-Dec-08			Currency Future	1	20,000	163.00	Client	Buy
15:11:12	\$ / R On 12-Dec-08			Currency Future	1	80,000	652.00	Client	Buy
15:11:17	\$ / R On 12-Dec-08			Currency Future	1	80,000	0.00	Member	Sell
15:11:27	\$ / R On 12-Dec-08			Currency Future	1	100,000	814.00	Client	Buy
15:11:32	\$ / R On 12-Dec-08			Currency Future	1	100,000	0.00	Member	Sell
15:13:27	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Member	Sell
15:13:27	\$ / R On 12-Dec-08			Currency Future	1	10,000	77.25	Client	Buy
15:13:51	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
15:13:51	\$ / R On 12-Dec-08			Currency Future	1	10,000	78.40	Member	Buy
15:15:26	\$ / R On 16-Mar-09			Currency Future	1	200,000	1,654.58	Member	Buy
15:16:47	\$ / R On 12-Dec-08			Currency Future	1	20,000	161.62	Member	Buy
15:16:47	\$ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Client	Sell
15:17:04	\$ / R On 12-Dec-08			Currency Future	1	40,000	326.60	Client	Buy
15:17:04	\$ / R On 12-Dec-08			Currency Future	1	40,000	0.00	Member	Sell
15:17:06	\$ / R On 12-Dec-08			Currency Future	1	22,000	179.17	Member	Buy
15:17:20	\$ / R On 12-Dec-08			Currency Future	1	20,000	162.11	Member	Buy
15:17:20	\$ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Client	Sell
15:17:41	\$ / R On 12-Dec-08			Currency Future	1	43,000	350.20	Member	Buy
15:18:11	\$ / R On 12-Dec-08			Currency Future	1	25,000	203.61	Member	Buy
15:19:01	\$ / R On 12-Dec-08			Currency Future	1	80,000	650.20	Member	Buy
15:19:16	\$ / R On 12-Dec-08			Currency Future	1	5,000,000	0.00	Client	Sell
15:19:37	\$ / R On 12-Dec-08			Currency Future	1	100,000	812.75	Member	Buy
15:20:34	\$ / R On 12-Dec-08			Currency Future	1	5,000	40.83	Member	Buy
15:21:02	\$ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Member	Sell
15:31:13	\$ / R On 16-Mar-09			Currency Future	1	3,000	24.90	Client	Buy
15:32:01	\$ / R On 16-Mar-09			Currency Future	1	200,000	0.00	Client	Sell
15:32:48	\$ / R On 12-Dec-08			Currency Future	1	35,000	0.00	Member	Sell
15:33:35	\$ / R On 12-Dec-08			Currency Future	1	35,000	284.43	Member	Buy
15:51:27	\$ / R On 12-Dec-08			Currency Future	1	4,000,000	0.00	Member	Sell
16:03:25	\$ / R On 12-Dec-08			Currency Future	1	418,000	0.00	Client	Sell
16:04:15	\$ / R On 12-Dec-08			Currency Future	1	108,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:26:07	\$ / R On 12-Dec-08			Currency Future	1	4,000,000	32,546.40	Client	Buy
16:39:48	\$ / R On 12-Dec-08			Currency Future	1	2,000	16.29	Client	Buy
16:46:20	\$ / R On 12-Dec-08			Currency Future	1	100,000	813.47	Client	Buy
16:57:54	\$ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Client	Sell
<b>Total for \$ / R Currency Future:</b>					<b>101</b>	<b>113,399,000</b>	<b>462,931.48</b>		
09:22:20	€ / R On 12-Dec-08			Currency Future	1	5,000	59.25	Client	Buy
09:22:20	€ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Client	Sell
09:22:20	€ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
09:26:34	€ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Client	Sell
09:26:34	€ / R On 12-Dec-08			Currency Future	1	5,000	59.25	Client	Buy
09:31:57	€ / R On 12-Dec-08			Currency Future	1	3,000	0.00	Client	Sell
09:31:57	€ / R On 12-Dec-08			Currency Future	1	3,000	35.64	Client	Buy
09:43:24	€ / R On 12-Dec-08			Currency Future	1	3,000,000	35,309.40	Member	Buy
09:45:45	€ / R On 12-Dec-08			Currency Future	1	2,000,000	23,653.20	Member	Buy
09:52:29	€ / R On 12-Dec-08			Currency Future	1	3,000,000	35,523.60	Member	Buy
10:01:45	€ / R On 16-Mar-09			Currency Future	1	5,000	60.61	Client	Buy
10:11:46	€ / R On 12-Dec-08			Currency Future	1	2,000	0.00	Client	Sell
10:13:33	€ / R On 12-Dec-08			Currency Future	1	2,000,000	0.00	Member	Sell
10:23:56	€ / R On 12-Dec-08			Currency Future	1	2,000,000	0.00	Client	Sell
10:24:59	€ / R On 12-Dec-08			Currency Future	1	413,000	0.00	Member	Sell
10:24:59	€ / R On 12-Dec-08			Currency Future	1	413,000	5,005.56	Client	Buy
10:25:23	€ / R On 12-Dec-08			Currency Future	1	3,000,000	0.00	Client	Sell
10:25:56	€ / R On 12-Dec-08			Currency Future	1	387,000	4,522.10	Client	Buy
10:25:56	€ / R On 12-Dec-08			Currency Future	1	387,000	0.00	Member	Sell
10:26:55	€ / R On 12-Dec-08			Currency Future	1	2,000,000	23,446.00	Client	Buy
10:28:52	€ / R On 12-Dec-08			Currency Future	1	3,000,000	0.00	Client	Sell
11:05:59	€ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Client	Sell
11:06:05	€ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
11:09:49	€ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Client	Sell
14:45:34	€ / R On 12-Dec-08			Currency Future	1	7,000	0.00	Client	Sell
14:45:34	€ / R On 12-Dec-08			Currency Future	1	7,000	82.88	Client	Buy
14:59:20	€ / R On 12-Dec-08			Currency Future	1	2,000,000	23,603.80	Member	Buy
15:18:37	€ / R On 12-Dec-08			Currency Future	1	2,000,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:52:11	€ / R On 12-Dec-08			Currency Future	1	7,000	0.00	Client	Sell
16:52:36	€ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
<b>Total for € / R Currency Future:</b>					<b>30</b>	<b>25,667,000</b>	<b>151,361.28</b>		
15:54:40	R186 On 06-Nov-08			Bond Future	1	5,000,000	0.00	Member	Sell
15:54:40	R186 On 06-Nov-08			Bond Future	1	5,000,000	61,003.75	Client	Buy
<b>Total for R186 Bond Future:</b>					<b>2</b>	<b>10,000,000</b>	<b>61,003.75</b>		
09:17:22	ZAAD On 12-Jun-09			Currency Future	1	100,000	694.45	Client	Buy
<b>Total for ZAAD Currency Future:</b>					<b>1</b>	<b>100,000</b>	<b>694.45</b>		
<b>Grand Total for all Instruments:</b>					<b>134</b>	<b>149,166,000</b>	<b>675,990.97</b>		