



Derivatives Matched Trades Report

Report for 29/09/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:54:51	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	0.00	Member	Sell
08:54:57	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	0.00	Member	Sell
08:55:06	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	0.00	Member	Sell
09:00:25	\$ / R On 12-Dec-08			Currency Future	1	15,660,000	129,998.36	Member	Buy
09:00:45	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	8,319.10	Client	Buy
09:01:23	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	8,320.90	Client	Buy
09:01:46	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	8,321.20	Client	Buy
09:03:01	\$ / R On 12-Dec-08			Currency Future	1	330,000	2,737.28	Member	Buy
09:03:19	\$ / R On 12-Dec-08			Currency Future	1	330,000	2,737.28	Member	Buy
09:04:08	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
09:07:38	\$ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Client	Sell
09:12:49	\$ / R On 12-Dec-08			Currency Future	1	15,660,000	0.00	Client	Sell
09:13:27	\$ / R On 12-Dec-08			Currency Future	1	330,000	0.00	Client	Sell
09:15:51	\$ / R On 12-Dec-08			Currency Future	1	330,000	0.00	Client	Sell
09:38:38	\$ / R On 12-Dec-08			Currency Future	1	33,000	273.96	Member	Buy
09:38:55	\$ / R On 12-Dec-08			Currency Future	1	11,000	91.32	Member	Buy
09:39:12	\$ / R On 12-Dec-08			Currency Future	1	10,000	83.02	Member	Buy
09:41:48	\$ / R On 12-Dec-08			Currency Future	1	4,816,000	0.00	Member	Sell
09:41:48	\$ / R On 12-Dec-08			Currency Future	1	4,816,000	40,052.75	Client	Buy
09:44:57	\$ / R On 12-Dec-08			Currency Future	1	4,816,000	0.00	Client	Sell
09:44:57	\$ / R On 12-Dec-08			Currency Future	1	4,816,000	40,052.75	Member	Buy
09:45:48	\$ / R On 12-Dec-08			Currency Future	1	15,000	0.00	Client	Sell
09:47:25	\$ / R On 12-Dec-08			Currency Future	1	4,623,000	0.00	Member	Sell
09:47:25	\$ / R On 12-Dec-08			Currency Future	1	4,623,000	38,447.64	Client	Buy
09:47:57	\$ / R On 12-Dec-08			Currency Future	1	193,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:47:57	\$ / R On 12-Dec-08			Currency Future	1	193,000	1,605.10	Client	Buy
09:50:11	\$ / R On 12-Dec-08			Currency Future	1	2,312,000	0.00	Client	Sell
09:50:11	\$ / R On 12-Dec-08			Currency Future	1	2,312,000	19,104.75	Member	Buy
09:50:37	\$ / R On 12-Dec-08			Currency Future	1	96,000	793.28	Member	Buy
09:50:37	\$ / R On 12-Dec-08			Currency Future	1	96,000	0.00	Client	Sell
09:51:48	\$ / R On 12-Dec-08			Currency Future	1	60,000	0.00	Client	Sell
09:54:52	\$ / R On 12-Dec-08			Currency Future	1	375,000	3,124.46	Member	Buy
10:00:10	\$ / R On 12-Dec-08			Currency Future	1	60,000	0.00	Client	Sell
10:07:37	\$ / R On 12-Dec-08			Currency Future	1	33,000	0.00	Client	Sell
10:07:54	\$ / R On 12-Dec-08			Currency Future	1	11,000	0.00	Client	Sell
10:09:00	\$ / R On 12-Dec-08			Currency Future	1	5,000	41.65	Client	Buy
10:09:00	\$ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Client	Sell
10:09:00	\$ / R On 12-Dec-08			Currency Future	1	10,000	83.40	Client	Buy
10:09:00	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
10:09:17	\$ / R On 12-Dec-08			Currency Future	1	375,000	0.00	Client	Sell
10:10:35	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
10:18:02	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
10:23:40	\$ / R On 12-Dec-08			Currency Future	1	90,000	0.00	Client	Sell
10:23:40	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
10:23:40	\$ / R On 12-Dec-08			Currency Future	1	100,000	0.00	Client	Sell
10:24:23	\$ / R On 12-Dec-08			Currency Future	1	1,000	8.40	Client	Buy
10:27:02	\$ / R On 16-Mar-09			Currency Future	1	10,000	85.68	Client	Buy
10:29:41	\$ / R On 12-Dec-08			Currency Future	1	100,000	0.00	Client	Sell
10:31:27	\$ / R On 12-Dec-08			Currency Future	1	200,000	0.00	Client	Sell
10:33:17	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
10:41:13	\$ / R On 12-Dec-08			Currency Future	1	12,000	100.56	Client	Buy
10:41:13	\$ / R On 12-Dec-08			Currency Future	1	12,000	0.00	Client	Sell
10:43:39	\$ / R On 12-Dec-08			Currency Future	1	15,000,000	125,347.50	Member	Buy
10:44:25	\$ / R On 12-Dec-08			Currency Future	1	80,000	0.00	Client	Sell
10:45:08	\$ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Client	Sell
10:45:08	\$ / R On 12-Dec-08			Currency Future	1	20,000	167.40	Client	Buy
10:45:48	\$ / R On 12-Dec-08			Currency Future	1	15,000,000	0.00	Client	Sell
11:03:43	\$ / R On 16-Mar-09			Currency Future	1	259,000	0.00	Client	Sell
11:13:40	\$ / R On 12-Dec-08			Currency Future	1	2,000	0.00	Client	Sell
11:13:40	\$ / R On 12-Dec-08			Currency Future	1	2,000	16.72	Client	Buy
11:21:41	\$ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:22:21	\$ / R On 12-Dec-08			Currency Future	1	57,000	476.71	Member	Buy
11:22:39	\$ / R On 12-Dec-08			Currency Future	1	18,000	150.54	Member	Buy
11:23:18	\$ / R On 12-Dec-08			Currency Future	1	18,000	150.59	Member	Buy
11:31:14	\$ / R On 12-Dec-08			Currency Future	1	57,000	476.42	Member	Buy
11:31:46	\$ / R On 12-Dec-08			Currency Future	1	18,000	150.45	Member	Buy
11:32:56	\$ / R On 12-Dec-08			Currency Future	1	18,000	150.45	Member	Buy
11:34:56	\$ / R On 12-Dec-08			Currency Future	1	38,000	0.00	Client	Sell
11:34:56	\$ / R On 12-Dec-08			Currency Future	1	38,000	317.68	Client	Buy
11:35:27	\$ / R On 12-Dec-08			Currency Future	1	62,000	0.00	Client	Sell
11:36:35	\$ / R On 12-Dec-08			Currency Future	1	5,000	41.90	Client	Buy
11:36:35	\$ / R On 12-Dec-08			Currency Future	1	5,000	41.90	Client	Buy
11:36:35	\$ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Client	Sell
11:36:35	\$ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Client	Sell
12:06:04	\$ / R On 12-Dec-08			Currency Future	1	500,000	4,172.35	Member	Buy
12:18:05	\$ / R On 12-Dec-08			Currency Future	1	4,000	0.00	Client	Sell
13:07:16	\$ / R On 12-Dec-08			Currency Future	1	18,000	0.00	Client	Sell
13:08:03	\$ / R On 12-Dec-08			Currency Future	1	18,000	0.00	Client	Sell
13:13:25	\$ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Client	Sell
13:13:38	\$ / R On 12-Dec-08			Currency Future	1	57,000	0.00	Client	Sell
13:15:36	\$ / R On 12-Dec-08			Currency Future	1	57,000	0.00	Client	Sell
13:15:46	\$ / R On 12-Dec-08			Currency Future	1	34,000	284.48	Member	Buy
13:16:10	\$ / R On 12-Dec-08			Currency Future	1	11,000	92.04	Member	Buy
13:16:22	\$ / R On 12-Dec-08			Currency Future	1	11,000	92.04	Member	Buy
13:17:43	\$ / R On 12-Dec-08			Currency Future	1	27,000	225.85	Member	Buy
13:18:31	\$ / R On 12-Dec-08			Currency Future	1	18,000	0.00	Client	Sell
13:19:56	\$ / R On 12-Dec-08			Currency Future	1	18,000	0.00	Client	Sell
13:23:10	\$ / R On 12-Dec-08			Currency Future	1	11,000	0.00	Client	Sell
13:23:38	\$ / R On 12-Dec-08			Currency Future	1	11,000	0.00	Client	Sell
13:25:03	\$ / R On 12-Dec-08			Currency Future	1	34,000	0.00	Client	Sell
13:27:10	\$ / R On 16-Mar-09			Currency Future	1	200,000	1,708.30	Member	Buy
13:27:44	\$ / R On 16-Mar-09			Currency Future	1	200,000	0.00	Client	Sell
13:34:50	\$ / R On 12-Dec-08			Currency Future	1	200,000	0.00	Client	Sell
13:36:10	\$ / R On 12-Dec-08			Currency Future	1	27,000	0.00	Client	Sell
13:36:38	\$ / R On 12-Dec-08			Currency Future	1	500,000	0.00	Client	Sell
13:44:22	\$ / R On 12-Dec-08			Currency Future	1	204,000	1,702.93	Member	Buy
13:45:06	\$ / R On 12-Dec-08			Currency Future	1	65,000	542.60	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
13:45:25	\$ / R On 12-Dec-08			Currency Future	1	64,000	534.25	Member	Buy
14:14:11	\$ / R On 16-Mar-09			Currency Future	1	2,000	17.06	Client	Buy
14:14:59	\$ / R On 12-Dec-08			Currency Future	1	30,000	250.50	Client	Buy
14:20:13	\$ / R On 16-Mar-09			Currency Future	1	200,000	0.00	Client	Sell
14:28:58	\$ / R On 12-Dec-08			Currency Future	1	5,000,000	0.00	Member	Sell
14:30:38	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
14:33:44	\$ / R On 12-Dec-08			Currency Future	1	200,000	1,666.68	Member	Buy
14:34:35	\$ / R On 12-Dec-08			Currency Future	1	200,000	0.00	Client	Sell
14:58:34	\$ / R On 12-Dec-08			Currency Future	1	5,000,000	41,951.00	Client	Buy
14:59:45	\$ / R On 12-Dec-08			Currency Future	1	50,000	417.63	Member	Buy
15:01:57	\$ / R On 12-Dec-08			Currency Future	1	50,000	0.00	Member	Sell
15:07:19	\$ / R On 12-Dec-08			Currency Future	1	165,000	1,378.11	Member	Buy
15:07:49	\$ / R On 12-Dec-08			Currency Future	1	52,000	434.31	Member	Buy
15:08:35	\$ / R On 12-Dec-08			Currency Future	1	52,000	434.31	Member	Buy
15:31:26	\$ / R On 12-Dec-08			Currency Future	1	165,000	0.00	Client	Sell
15:31:47	\$ / R On 12-Dec-08			Currency Future	1	52,000	0.00	Client	Sell
15:32:07	\$ / R On 12-Dec-08			Currency Future	1	52,000	0.00	Client	Sell
15:42:51	\$ / R On 12-Dec-08			Currency Future	1	2,000	0.00	Client	Sell
15:53:33	\$ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Client	Sell
15:53:33	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
15:53:33	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
15:54:09	\$ / R On 12-Dec-08			Currency Future	1	30,000	0.00	Client	Sell
15:54:09	\$ / R On 12-Dec-08			Currency Future	1	100,000	0.00	Client	Sell
15:54:09	\$ / R On 12-Dec-08			Currency Future	1	200,000	0.00	Client	Sell
15:54:26	\$ / R On 12-Dec-08			Currency Future	1	64,000	0.00	Client	Sell
15:54:27	\$ / R On 12-Dec-08			Currency Future	1	220,000	0.00	Client	Sell
15:54:41	\$ / R On 12-Dec-08			Currency Future	1	65,000	0.00	Client	Sell
15:54:57	\$ / R On 12-Dec-08			Currency Future	1	204,000	0.00	Client	Sell
16:05:59	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
16:19:01	\$ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Client	Sell
16:21:04	\$ / R On 12-Dec-08			Currency Future	1	29,000	242.72	Member	Buy
16:21:20	\$ / R On 12-Dec-08			Currency Future	1	9,000	75.33	Member	Buy
16:21:28	\$ / R On 12-Dec-08			Currency Future	1	9,000	75.33	Member	Buy
16:24:02	\$ / R On 12-Dec-08			Currency Future	1	9,000	0.00	Client	Sell
16:24:16	\$ / R On 12-Dec-08			Currency Future	1	9,000	0.00	Client	Sell
16:24:34	\$ / R On 12-Dec-08			Currency Future	1	29,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:25:29	\$ / R On 12-Dec-08			Currency Future	1	10,000	83.90	Client	Buy
16:25:29	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
16:33:05	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
Total for \$ / R Currency Future:					136	119,378,000	488,252.84		
08:59:41	£ / R On 12-Dec-08			Currency Future	1	1,311,000	19,870.04	Member	Buy
09:12:14	£ / R On 12-Dec-08			Currency Future	1	1,311,000	0.00	Client	Sell
Total for £ / R Currency Future:					2	2,622,000	19,870.04		
09:00:00	€ / R On 12-Dec-08			Currency Future	1	4,095,000	49,556.05	Member	Buy
09:12:32	€ / R On 12-Dec-08			Currency Future	1	4,095,000	0.00	Client	Sell
09:27:19	€ / R On 12-Dec-08			Currency Future	1	1,000,000	11,884.00	Member	Buy
09:35:07	€ / R On 12-Dec-08			Currency Future	1	1,000,000	0.00	Client	Sell
09:48:54	€ / R On 12-Dec-08			Currency Future	1	3,128,000	0.00	Member	Sell
09:48:54	€ / R On 12-Dec-08			Currency Future	1	3,128,000	38,393.70	Client	Buy
09:49:16	€ / R On 12-Dec-08			Currency Future	1	193,000	0.00	Member	Sell
09:49:16	€ / R On 12-Dec-08			Currency Future	1	193,000	2,368.92	Client	Buy
09:51:10	€ / R On 12-Dec-08			Currency Future	1	1,563,000	0.00	Client	Sell
09:51:10	€ / R On 12-Dec-08			Currency Future	1	1,563,000	19,064.54	Member	Buy
09:51:32	€ / R On 12-Dec-08			Currency Future	1	66,000	805.03	Member	Buy
09:51:32	€ / R On 12-Dec-08			Currency Future	1	66,000	0.00	Client	Sell
09:59:03	€ / R On 12-Dec-08			Currency Future	1	63,000	0.00	Client	Sell
09:59:03	€ / R On 12-Dec-08			Currency Future	1	63,000	773.27	Member	Buy
10:09:31	€ / R On 12-Dec-08			Currency Future	1	15,000	180.46	Client	Buy
10:17:44	€ / R On 12-Dec-08			Currency Future	1	10,000	119.50	Client	Buy
10:17:44	€ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
10:21:09	€ / R On 12-Dec-08			Currency Future	1	1,000,000	0.00	Member	Sell
10:26:35	€ / R On 12-Dec-08			Currency Future	1	1,000,000	12,021.40	Client	Buy
10:42:37	€ / R On 12-Dec-08			Currency Future	1	3,000	36.06	Client	Buy
10:42:37	€ / R On 12-Dec-08			Currency Future	1	3,000	0.00	Client	Sell
10:45:48	€ / R On 12-Dec-08			Currency Future	1	5,000,000	60,000.00	Member	Buy
10:46:17	€ / 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
11:29:49	€ / R On 12-Dec-08			Currency Future	1	4,000	48.08	Client	Buy
15:22:05	€ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
15:24:19	€ / R On 12-Dec-08			Currency Future	1	1,000,000	0.00	Member	Sell
15:36:41	€ / R On 12-Dec-08			Currency Future	1	1,000,000	12,115.70	Client	Buy
15:49:48	€ / R On 12-Dec-08			Currency Future	1	7,000	0.00	Client	Sell
16:32:53	€ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
Total for € / R Currency Future:					29	34,288,000	207,366.71		
10:46:41	R157 On 06-Nov-08			Bond Future	1	20,000,000	0.00	Client	Sell
10:46:41	R157 On 06-Nov-08			Bond Future	1	20,000,000	251,635.26	Member	Buy
Total for R157 Bond Future:					2	40,000,000	251,635.26		
10:47:02	R186 On 06-Nov-08			Bond Future	1	7,000,000	85,615.94	Member	Buy
10:47:02	R186 On 06-Nov-08			Bond Future	1	7,000,000	0.00	Client	Sell
Total for R186 Bond Future:					2	14,000,000	85,615.94		
Grand Total for all Instruments:					171	210,288,000	1,052,740.79		