



Derivatives Matched Trades Report

Report for 14/10/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:54:56	\$ / R On 12-Dec-08			Currency Future	1	10,000,000	91,119.00	Member	Buy
09:01:06	\$ / R On 12-Dec-08			Currency Future	1	8,000	73.73	Client	Buy
09:01:12	\$ / R On 12-Dec-08			Currency Future	1	350,000	0.00	Member	Sell
09:05:26	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
09:05:43	\$ / R On 12-Dec-08			Currency Future	1	150,000	0.00	Client	Sell
09:06:24	\$ / R On 12-Dec-08			Currency Future	1	350,000	3,215.28	Client	Buy
09:06:37	\$ / R On 12-Dec-08			Currency Future	1	10,000,000	0.00	Client	Sell
09:13:44	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
09:14:27	\$ / R On 12-Dec-08			Currency Future	1	100,000	914.54	Member	Buy
09:14:57	\$ / R On 12-Dec-08			Currency Future	1	100,000	0.00	Client	Sell
09:15:44	\$ / R On 12-Dec-08			Currency Future	1	100,000	0.00	Client	Sell
09:16:03	\$ / R On 12-Dec-08			Currency Future	1	244,000	0.00	Client	Sell
09:22:24	\$ / R On 12-Dec-08			Currency Future	1	100,000	0.00	Client	Sell
09:38:18	\$ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Client	Sell
09:38:18	\$ / R On 12-Dec-08			Currency Future	1	20,000	183.12	Client	Buy
09:43:51	\$ / R On 16-Mar-09			Currency Future	1	5,000	46.93	Client	Buy
09:52:38	\$ / R On 12-Dec-08			Currency Future	1	2,000	0.00	Client	Sell
09:52:38	\$ / R On 12-Dec-08			Currency Future	1	2,000	18.34	Client	Buy
10:03:50	\$ / R On 12-Dec-08			Currency Future	1	1,700,000	15,540.21	Member	Buy
10:07:04	\$ / R On 16-Mar-09			Currency Future	1	280,000	0.00	Client	Sell
10:09:31	\$ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Client	Sell
10:15:46	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
10:16:03	\$ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Client	Sell
10:16:08	\$ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Client	Sell
10:20:50	\$ / R On 12-Dec-08			Currency Future	1	1,700,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
10:21:41	\$ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Client	Sell
10:22:41	\$ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Client	Sell
10:35:24	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
10:50:46	\$ / R On 16-Mar-09			Currency Future	1	4,000	0.00	Client	Sell
11:17:41	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	0.00	Client	Sell
11:58:00	\$ / R On 12-Dec-08			Currency Future	1	112,000	0.00	Client	Sell
12:02:38	\$ / R On 12-Dec-08			Currency Future	1	30,000	0.00	Client	Sell
12:04:36	\$ / R On 12-Dec-08			Currency Future	1	500,000	4,549.90	Member	Buy
12:08:32	\$ / R On 12-Dec-08			Currency Future	1	500,000	0.00	Client	Sell
12:12:53	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
12:14:18	\$ / R On 12-Dec-08			Currency Future	1	3,000,000	27,297.00	Client	Buy
12:14:18	\$ / R On 12-Dec-08			Currency Future	1	3,000,000	0.00	Member	Sell
12:21:10	\$ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Client	Sell
12:22:35	\$ / R On 12-Dec-08			Currency Future	1	50,000	0.00	Client	Sell
12:24:47	\$ / R On 12-Dec-08			Currency Future	1	2,000,000	18,164.60	Member	Buy
12:30:50	\$ / R On 12-Dec-08			Currency Future	1	2,000,000	0.00	Client	Sell
12:34:04	\$ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Client	Sell
12:34:29	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
12:44:08	\$ / R On 12-Dec-08			Currency Future	1	4,000,000	0.00	Member	Sell
12:44:08	\$ / R On 12-Dec-08			Currency Future	1	4,000,000	36,279.20	Client	Buy
12:45:01	\$ / R On 16-Mar-09			Currency Future	1	5,000	46.40	Client	Buy
12:46:51	\$ / R On 12-Dec-08			Currency Future	1	2,000,000	18,120.60	Member	Buy
12:47:50	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	9,054.80	Client	Buy
12:47:50	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	0.00	Member	Sell
12:48:48	\$ / R On 12-Dec-08			Currency Future	1	2,000,000	0.00	Client	Sell
12:54:05	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
13:22:44	\$ / R On 16-Mar-09			Currency Future	1	2,200,000	0.00	Member	Sell
13:22:44	\$ / R On 16-Mar-09			Currency Future	1	2,200,000	20,629.40	Client	Buy
14:10:24	\$ / R On 12-Dec-08			Currency Future	1	30,000	272.25	Client	Buy
14:12:29	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	9,028.90	Member	Buy
14:12:37	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	9,026.40	Member	Buy
14:12:49	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	9,026.40	Member	Buy
14:13:03	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	9,026.40	Member	Buy
14:13:30	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	9,021.40	Member	Buy
14:13:43	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	9,020.40	Member	Buy
14:14:22	\$ / R On 12-Dec-08			Currency Future	1	15,000	135.41	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
14:16:29	\$ / R On 12-Dec-08			Currency Future	1	4,000,000	35,879.60	Member	Buy
14:20:11	\$ / R On 12-Dec-08			Currency Future	1	5,000	44.80	Client	Buy
14:20:11	\$ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Client	Sell
14:22:49	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
14:23:43	\$ / R On 12-Dec-08			Currency Future	1	14,000	0.00	Client	Sell
14:27:04	\$ / R On 12-Dec-08			Currency Future	1	7,000	62.68	Client	Buy
14:27:04	\$ / R On 12-Dec-08			Currency Future	1	7,000	0.00	Client	Sell
14:27:08	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	0.00	Client	Sell
14:27:39	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	0.00	Client	Sell
14:28:03	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	0.00	Client	Sell
14:28:26	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	0.00	Client	Sell
14:28:54	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	0.00	Client	Sell
14:29:20	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	0.00	Client	Sell
14:30:42	\$ / R On 12-Dec-08			Currency Future	1	4,000,000	0.00	Client	Sell
14:34:41	\$ / R On 12-Dec-08			Currency Future	1	40,000	360.38	Client	Buy
14:34:41	\$ / R On 12-Dec-08			Currency Future	1	40,000	0.00	Member	Sell
14:39:36	\$ / R On 12-Dec-08			Currency Future	1	15,000	134.70	Client	Buy
14:44:23	\$ / R On 12-Dec-08			Currency Future	1	10,000	90.00	Client	Buy
14:50:55	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	0.00	Member	Sell
14:50:55	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	9,048.80	Client	Buy
14:51:32	\$ / R On 12-Dec-08			Currency Future	1	8,000,000	0.00	Member	Sell
14:51:32	\$ / R On 12-Dec-08			Currency Future	1	8,000,000	72,027.20	Client	Buy
14:51:57	\$ / R On 12-Dec-08			Currency Future	1	500,000	0.00	Member	Sell
14:51:57	\$ / R On 12-Dec-08			Currency Future	1	500,000	4,504.40	Client	Buy
14:58:56	\$ / R On 12-Dec-08			Currency Future	1	25,000	225.39	Client	Buy
15:29:48	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
15:29:48	\$ / R On 12-Dec-08			Currency Future	1	10,000	90.34	Client	Buy
15:30:39	\$ / R On 12-Dec-08			Currency Future	1	17,000	153.65	Client	Buy
15:44:27	\$ / R On 12-Dec-08			Currency Future	1	8,000	0.00	Client	Sell
15:56:53	\$ / R On 12-Dec-08			Currency Future	1	50,000	452.12	Member	Buy
15:58:56	\$ / R On 12-Dec-08			Currency Future	1	4,000	0.00	Client	Sell
16:03:13	\$ / R On 12-Dec-08			Currency Future	1	100,000	906.85	Client	Buy
16:12:45	\$ / R On 12-Dec-08			Currency Future	1	60,000	543.30	Client	Buy
16:13:36	\$ / R On 12-Dec-08			Currency Future	1	100,000	906.28	Member	Buy
16:17:11	\$ / R On 12-Dec-08			Currency Future	1	50,000	0.00	Client	Sell
16:17:40	\$ / R On 12-Dec-08			Currency Future	1	100,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:22:36	\$ / R On 12-Dec-08			Currency Future	1	80,000	0.00	Client	Sell
16:28:39	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
16:47:04	\$ / R On 12-Dec-08			Currency Future	1	10,000	91.45	Client	Buy
16:57:36	\$ / R On 12-Dec-08			Currency Future	1	120,000	1,094.34	Client	Buy
Total for \$ / R Currency Future:					101	95,898,000	426,426.87		
09:24:22	£ / R On 12-Dec-08			Currency Future	1	2,600,000	41,494.70	Member	Buy
09:33:44	£ / R On 12-Dec-08			Currency Future	1	2,600,000	0.00	Client	Sell
10:03:09	£ / R On 12-Dec-08			Currency Future	1	150,000	2,396.82	Member	Buy
10:20:38	£ / R On 12-Dec-08			Currency Future	1	150,000	0.00	Client	Sell
10:37:19	£ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
14:48:05	£ / R On 12-Dec-08			Currency Future	1	200,000	0.00	Member	Sell
15:55:23	£ / R On 12-Dec-08			Currency Future	1	20,000	316.87	Member	Buy
15:59:09	£ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Client	Sell
16:46:46	£ / R On 12-Dec-08			Currency Future	1	200,000	3,157.88	Client	Buy
Total for £ / R Currency Future:					9	5,941,000	47,366.27		
09:03:11	€ / R On 12-Jun-09			Currency Future	1	24,000	0.00	Client	Sell
10:02:21	€ / R On 12-Dec-08			Currency Future	1	475,000	5,934.41	Member	Buy
10:05:43	€ / R On 16-Mar-09			Currency Future	1	500,000	6,382.30	Member	Buy
10:12:22	€ / R On 16-Mar-09			Currency Future	1	500,000	0.00	Client	Sell
10:20:21	€ / R On 12-Dec-08			Currency Future	1	475,000	0.00	Client	Sell
10:22:19	€ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
11:38:28	€ / R On 12-Dec-08			Currency Future	1	2,740,000	0.00	Client	Sell
11:38:28	€ / R On 12-Dec-08			Currency Future	1	2,740,000	34,190.54	Member	Buy
11:38:58	€ / R On 12-Dec-08			Currency Future	1	1,908,000	23,808.60	Member	Buy
11:38:58	€ / R On 12-Dec-08			Currency Future	1	1,908,000	0.00	Client	Sell
13:39:14	€ / R On 12-Dec-08			Currency Future	1	10,000	128.10	Member	Buy
13:39:14	€ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
14:14:04	€ / R On 12-Dec-08			Currency Future	1	3,000	37.35	Client	Buy
14:18:05	€ / R On 12-Dec-08			Currency Future	1	4,501,000	55,350.15	Member	Buy
14:24:07	€ / R On 12-Dec-08			Currency Future	1	148,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
14:26:24	€ / R On 12-Dec-08			Currency Future	1	4,501,000	0.00	Client	Sell
14:31:40	€ / R On 12-Dec-08			Currency Future	1	148,000	1,831.04	Client	Buy
15:52:10	€ / R On 12-Dec-08			Currency Future	1	5,000,000	0.00	Member	Sell
15:54:37	€ / R On 12-Dec-08			Currency Future	1	5,000,000	62,191.50	Client	Buy
16:14:15	€ / R On 12-Dec-08			Currency Future	1	200,000	0.00	Member	Sell
16:21:10	€ / R On 12-Dec-08			Currency Future	1	200,000	2,480.00	Client	Buy
16:31:10	€ / R On 12-Dec-08			Currency Future	1	25,000	310.75	Client	Buy
Total for € / R Currency Future:					22	31,026,000	192,644.74		
16:51:26	R157 On 06-Nov-08			Bond Future	1	33,200,000	0.00	Member	Sell
16:51:26	R157 On 06-Nov-08			Bond Future	1	33,200,000	415,270.05	Client	Buy
16:51:47	R157 On 06-Nov-08			Bond Future	1	1,800,000	0.00	Member	Sell
16:51:47	R157 On 06-Nov-08			Bond Future	1	1,800,000	22,514.64	Client	Buy
16:56:23	R157 On 06-Nov-08			Bond Future	1	1,800,000	0.00	Client	Sell
16:56:23	R157 On 06-Nov-08			Bond Future	1	1,800,000	22,514.64	Client	Buy
16:58:18	R157 On 06-Nov-08			Bond Future	1	3,600,000	0.00	Client	Sell
16:58:18	R157 On 06-Nov-08			Bond Future	1	3,600,000	45,029.28	Client	Buy
Total for R157 Bond Future:					8	80,800,000	505,328.61		
10:19:21	ZAAD On 12-Dec-08			Currency Future	1	310,000	2,018.10	Client	Buy
10:26:38	ZAAD On 12-Dec-08			Currency Future	1	20,000	0.00	Member	Sell
10:28:59	ZAAD On 12-Dec-08			Currency Future	1	20,000	130.41	Client	Buy
10:37:11	ZAAD On 12-Dec-08			Currency Future	1	20,000	0.00	Member	Sell
10:38:51	ZAAD On 12-Dec-08			Currency Future	1	20,000	130.84	Client	Buy
11:18:32	ZAAD On 12-Dec-08			Currency Future	1	1,000,000	6,530.00	Client	Buy
Total for ZAAD Currency Future:					6	1,390,000	8,809.35		
Grand Total for all Instruments:					146	215,055,000	1,180,575.85		