



Derivatives Matched Trades Report

Report for 31/10/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:07:31	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
09:07:31	\$ / R On 12-Dec-08			Currency Future	1	1,000	10.23	Client	Buy
09:08:39	\$ / R On 12-Dec-08			Currency Future	1	30,000	0.00	Client	Sell
09:08:39	\$ / R On 12-Dec-08			Currency Future	1	30,000	306.80	Client	Buy
09:09:03	\$ / R On 12-Dec-08			Currency Future	1	29,000	0.00	Client	Sell
09:09:52	\$ / R On 12-Dec-08			Currency Future	1	50,000	517.92	Client	Buy
09:11:05	\$ / R On 12-Dec-08			Currency Future	1	6,000	61.80	Client	Buy
09:11:05	\$ / R On 12-Dec-08			Currency Future	1	6,000	0.00	Client	Sell
09:11:47	\$ / R On 12-Jun-09			Currency Future	1	43,000	465.81	Client	Buy
09:11:53	\$ / R On 12-Dec-08			Currency Future	1	50,000	0.00	Member	Sell
09:12:28	\$ / R On 12-Dec-08			Currency Future	1	50,000	516.36	Member	Buy
09:21:48	\$ / R On 16-Mar-09			Currency Future	1	15,000	154.57	Client	Buy
09:21:48	\$ / R On 16-Mar-09			Currency Future	1	15,000	0.00	Member	Sell
09:22:15	\$ / R On 16-Mar-09			Currency Future	1	15,000	15,456.60	Member	Buy
09:22:15	\$ / R On 16-Mar-09			Currency Future	1	15,000	0.00	Client	Sell
09:28:12	\$ / R On 12-Dec-08			Currency Future	1	6,000	61.80	Client	Buy
09:28:12	\$ / R On 12-Dec-08			Currency Future	1	19,000	0.00	Client	Sell
09:28:12	\$ / R On 12-Dec-08			Currency Future	1	19,000	195.70	Client	Buy
09:28:12	\$ / R On 12-Dec-08			Currency Future	1	6,000	0.00	Client	Sell
09:29:25	\$ / R On 12-Dec-08			Currency Future	1	2,000	0.00	Client	Sell
09:29:25	\$ / R On 12-Dec-08			Currency Future	1	2,000	20.60	Client	Buy
09:30:29	\$ / R On 12-Dec-08			Currency Future	1	2,000	20.60	Client	Buy
09:30:29	\$ / R On 12-Dec-08			Currency Future	1	2,000	0.00	Client	Sell
09:33:58	\$ / R On 12-Dec-08			Currency Future	1	1,000	10.31	Client	Buy
09:35:46	\$ / R On 12-Dec-08			Currency Future	1	98,000	1,009.40	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:40:20	\$ / R On 12-Dec-08			Currency Future	1	50,000	514.82	Client	Buy
10:05:25	\$ / R On 12-Dec-08			Currency Future	1	60,000	613.22	Client	Buy
10:07:03	\$ / R On 12-Dec-08			Currency Future	1	5,000,000	0.00	Member	Sell
10:07:12	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
10:42:03	\$ / R On 12-Dec-08			Currency Future	1	2,000	20.60	Client	Buy
10:42:03	\$ / R On 12-Dec-08			Currency Future	1	2,000	0.00	Client	Sell
10:46:19	\$ / R On 12-Dec-08			Currency Future	1	500,000	5,137.80	Member	Buy
10:46:19	\$ / R On 12-Dec-08			Currency Future	1	8,000	0.00	Client	Sell
10:46:19	\$ / R On 12-Dec-08			Currency Future	1	8,000	82.40	Client	Buy
10:51:50	\$ / R On 12-Dec-08			Currency Future	1	5,000,000	51,123.50	Client	Buy
10:55:50	\$ / R On 12-Dec-08			Currency Future	1	500,000	0.00	Client	Sell
10:59:03	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
11:39:38	\$ / R On 12-Dec-08			Currency Future	1	25,000	0.00	Client	Sell
11:45:05	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
11:52:19	\$ / R On 12-Dec-08			Currency Future	1	2,000	0.00	Client	Sell
11:52:25	\$ / R On 12-Dec-08			Currency Future	1	15,000	0.00	Client	Sell
11:52:25	\$ / R On 12-Dec-08			Currency Future	1	15,000	153.30	Client	Buy
11:52:25	\$ / R On 12-Dec-08			Currency Future	1	45,000	460.27	Client	Buy
12:05:56	\$ / R On 12-Dec-08			Currency Future	1	5,000	50.80	Client	Buy
12:11:49	\$ / R On 12-Dec-08			Currency Future	1	20,000	202.75	Client	Buy
12:31:18	\$ / R On 12-Dec-08			Currency Future	1	2,000	0.00	Client	Sell
12:31:18	\$ / R On 12-Dec-08			Currency Future	1	2,000	20.26	Client	Buy
12:53:48	\$ / R On 12-Dec-08			Currency Future	1	2,000	20.25	Client	Buy
12:53:48	\$ / R On 12-Dec-08			Currency Future	1	2,000	0.00	Client	Sell
13:06:35	\$ / R On 12-Dec-08			Currency Future	1	18,000	182.25	Client	Buy
13:32:30	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
14:05:26	\$ / R On 16-Mar-09			Currency Future	1	300,000	0.00	Member	Sell
14:05:28	\$ / R On 12-Dec-08			Currency Future	1	450,000	0.00	Member	Sell
14:05:31	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	0.00	Member	Sell
14:12:52	\$ / R On 12-Dec-08			Currency Future	1	450,000	4,576.50	Client	Buy
14:28:23	\$ / R On 12-Dec-08			Currency Future	1	15,000	153.00	Client	Buy
14:34:54	\$ / R On 12-Dec-08			Currency Future	1	500,000	5,103.70	Member	Buy
14:41:48	\$ / R On 12-Dec-08			Currency Future	1	5,000,000	50,542.50	Member	Buy
14:42:30	\$ / R On 12-Dec-08			Currency Future	1	5,000,000	0.00	Member	Sell
14:44:08	\$ / R On 12-Dec-08			Currency Future	1	5,000,000	0.00	Client	Sell
14:44:39	\$ / R On 12-Dec-08			Currency Future	1	5,000,000	51,289.50	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
14:56:53	\$ / R On 12-Dec-08			Currency Future	1	359,000	0.00	Member	Sell
14:56:53	\$ / R On 12-Dec-08			Currency Future	1	359,000	3,478.71	Client	Buy
14:57:30	\$ / R On 12-Dec-08			Currency Future	1	104,000	1,007.76	Client	Buy
14:57:30	\$ / R On 12-Dec-08			Currency Future	1	104,000	0.00	Member	Sell
14:58:08	\$ / R On 12-Dec-08			Currency Future	1	451,000	4,370.19	Member	Buy
14:58:08	\$ / R On 12-Dec-08			Currency Future	1	451,000	0.00	Client	Sell
15:04:06	\$ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Client	Sell
15:33:16	\$ / R On 12-Dec-08			Currency Future	1	2,000	20.22	Client	Buy
15:33:16	\$ / R On 12-Dec-08			Currency Future	1	2,000	0.00	Client	Sell
15:36:54	\$ / R On 12-Dec-08			Currency Future	1	15,000	0.00	Client	Sell
15:36:54	\$ / R On 12-Dec-08			Currency Future	1	15,000	152.25	Client	Buy
15:39:46	\$ / R On 12-Dec-08			Currency Future	1	10,000	101.60	Client	Buy
15:55:59	\$ / R On 12-Dec-08			Currency Future	1	100,000	1,022.31	Client	Buy
16:05:30	\$ / R On 12-Dec-08			Currency Future	1	100,000	1,015.81	Client	Buy
16:10:13	\$ / R On 12-Dec-08			Currency Future	1	2,000	20.25	Client	Buy
16:11:28	\$ / R On 12-Dec-08			Currency Future	1	5,000,000	0.00	Client	Sell
16:11:28	\$ / R On 12-Dec-08			Currency Future	1	5,000,000	50,375.00	Member	Buy
16:11:44	\$ / R On 12-Dec-08			Currency Future	1	12,000	120.96	Client	Buy
16:11:44	\$ / R On 12-Dec-08			Currency Future	1	10,000	101.00	Client	Buy
16:11:44	\$ / R On 12-Dec-08			Currency Future	1	5,000	50.55	Client	Buy
16:11:44	\$ / R On 12-Dec-08			Currency Future	1	8,000	80.88	Client	Buy
16:12:11	\$ / R On 12-Dec-08			Currency Future	1	88,000	887.04	Client	Buy
16:15:21	\$ / R On 12-Dec-08			Currency Future	1	300,000	3,012.18	Member	Buy
16:16:35	\$ / R On 12-Dec-08			Currency Future	1	30,000	303.77	Client	Buy
16:18:57	\$ / R On 12-Dec-08			Currency Future	1	300,000	0.00	Member	Sell
16:20:09	\$ / R On 16-Mar-09			Currency Future	1	300,000	3,145.47	Client	Buy
16:23:56	\$ / R On 12-Dec-08			Currency Future	1	2,000	20.24	Client	Buy
16:27:58	\$ / R On 12-Dec-08			Currency Future	1	2,000	20.22	Client	Buy
16:33:06	\$ / R On 12-Dec-08			Currency Future	1	10,000	101.18	Client	Buy
16:35:30	\$ / R On 12-Dec-08			Currency Future	1	100,000	0.00	Member	Sell
16:38:52	\$ / R On 12-Dec-08			Currency Future	1	2,000	20.26	Client	Buy
16:45:01	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Member	Sell
16:45:40	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,345.30	Client	Buy
16:48:13	\$ / R On 12-Dec-08			Currency Future	1	1,000	10.05	Client	Buy
16:54:32	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	10,243.40	Member	Buy
16:58:21	\$ / R On 12-Dec-08			Currency Future	1	2,000	20.27	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
17:20:39	\$ / R On 12-Dec-08			Currency Future	1	100,000	1,010.07	Client	Buy
17:22:54	\$ / R On 12-Dec-08			Currency Future	1	500,000	0.00	Client	Sell
17:36:21	\$ / R On 12-Dec-08			Currency Future	1	644,000	0.00	Member	Sell
17:38:55	\$ / R On 12-Dec-08			Currency Future	1	644,000	6,508.26	Member	Buy
Total for \$ / R Currency Future:					101	52,668,000	286,621.12		
13:35:09	£ / R On 12-Dec-08			Currency Future	1	100,000	1,640.50	Member	Buy
14:05:33	£ / R On 12-Dec-08			Currency Future	1	100,000	1,640.50	Member	Buy
14:05:35	£ / R On 12-Dec-08			Currency Future	1	300,000	4,914.90	Member	Buy
14:11:03	£ / R On 12-Dec-08			Currency Future	1	300,000	0.00	Client	Sell
14:11:39	£ / R On 12-Dec-08			Currency Future	1	100,000	0.00	Client	Sell
14:11:55	£ / R On 12-Dec-08			Currency Future	1	100,000	0.00	Client	Sell
14:30:50	£ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Client	Sell
14:52:28	£ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
16:27:58	£ / R On 12-Dec-08			Currency Future	1	1,000	16.15	Client	Buy
Total for £ / R Currency Future:					9	1,022,000	8,212.05		
12:10:26	€ / R On 12-Dec-08			Currency Future	1	15,000	193.50	Client	Buy
14:05:23	€ / R On 16-Mar-09			Currency Future	1	300,000	0.00	Member	Sell
14:05:29	€ / R On 12-Dec-08			Currency Future	1	1,000,000	0.00	Member	Sell
15:31:25	€ / R On 12-Jun-09			Currency Future	1	5,000	67.25	Client	Buy
16:20:46	€ / R On 16-Mar-09			Currency Future	1	300,000	4,003.14	Client	Buy
16:34:39	€ / R On 12-Dec-08			Currency Future	1	20,000	256.23	Client	Buy
16:54:49	€ / R On 12-Dec-08			Currency Future	1	1,000,000	13,042.30	Member	Buy
Total for € / R Currency Future:					7	2,640,000	17,562.42		
10:38:53	R153 On 06-Nov-08			Bond Future	1	200,000	2,158.10		Buy
10:38:53	R153 On 06-Nov-08			Bond Future	1	200,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
Total for R153 Bond Future:					2	400,000	2,158.10		
11:29:12	R157 On 06-Nov-08			Bond Future	1	700,000	8,673.35		Buy
11:29:12	R157 On 06-Nov-08			Bond Future	1	700,000	0.00	Member	Sell
Total for R157 Bond Future:					2	1,400,000	8,673.35		
11:29:53	R209 On 06-Nov-08			Bond Future	1	5,900,000	45,680.71		Buy
11:29:53	R209 On 06-Nov-08			Bond Future	1	5,900,000	0.00	Member	Sell
Total for R209 Bond Future:					2	11,800,000	45,680.71		
09:34:03	ZAAD On 12-Dec-08			Currency Future	1	100,000	0.00	Member	Sell
09:48:37	ZAAD On 12-Dec-08			Currency Future	1	100,000	682.31	Client	Buy
17:28:40	ZAAD On 12-Dec-08			Currency Future	1	1,000,000	0.00	Member	Sell
17:29:49	ZAAD On 12-Dec-08			Currency Future	1	1,000,000	6,615.00	Member	Buy
17:30:13	ZAAD On 12-Dec-08			Currency Future	1	1,000,000	0.00	Member	Sell
17:30:13	ZAAD On 12-Dec-08			Currency Future	1	1,000,000	6,600.00	Client	Buy
Total for ZAAD Currency Future:					6	4,200,000	13,897.31		
Grand Total for all Instruments:					129	74,130,000	382,805.06		