



Derivatives Matched Trades Report

Report for 04/07/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:08:09	\$ / R On 15-Sep-08			Currency Future	1	100,000	791.00	Client	Buy
09:19:56	\$ / R On 12-Dec-08			Currency Future	1	25,000	202.53	Client	Buy
09:23:48	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Member	Sell
09:23:48	\$ / R On 12-Dec-08			Currency Future	1	1,000	8.14	Client	Buy
09:39:32	\$ / R On 15-Sep-08			Currency Future	1	1,000	7.90	Client	Buy
10:01:51	\$ / R On 15-Sep-08			Currency Future	1	10,000	79.18	Client	Buy
10:09:45	\$ / R On 15-Sep-08			Currency Future	1	35,000	276.85	Client	Buy
10:12:30	\$ / R On 16-Mar-09			Currency Future	1	43,000	356.26	Client	Buy
10:17:52	\$ / R On 15-Sep-08			Currency Future	1	50,000	0.00	Client	Sell
10:17:52	\$ / R On 15-Sep-08			Currency Future	1	50,000	394.75	Client	Buy
10:20:10	\$ / R On 15-Sep-08			Currency Future	1	3,000	23.67	Client	Buy
10:20:10	\$ / R On 15-Sep-08			Currency Future	1	3,000	0.00	Client	Sell
10:20:10	\$ / R On 15-Sep-08			Currency Future	1	1,000	0.00	Client	Sell
10:20:10	\$ / R On 15-Sep-08			Currency Future	1	1,000	7.88	Client	Buy
10:20:52	\$ / R On 15-Sep-08			Currency Future	1	5,000	0.00	Client	Sell
10:20:52	\$ / R On 15-Sep-08			Currency Future	1	5,000	39.40	Client	Buy
10:22:34	\$ / R On 15-Sep-08			Currency Future	1	91,000	0.00	Client	Sell
10:22:34	\$ / R On 15-Sep-08			Currency Future	1	59,000	0.00	Client	Sell
10:23:31	\$ / R On 15-Sep-08			Currency Future	1	41,000	0.00	Client	Sell
10:24:56	\$ / R On 12-Dec-08			Currency Future	1	250,000	0.00	Member	Sell
10:25:06	\$ / R On 12-Dec-08			Currency Future	1	125,000	0.00	Client	Sell
10:30:16	\$ / R On 15-Sep-08			Currency Future	1	10,000	79.03	Client	Buy
10:36:52	\$ / R On 15-Sep-08			Currency Future	1	20,000	157.91	Client	Buy
11:45:33	\$ / R On 15-Sep-08			Currency Future	1	250,000	0.00	Member	Sell
11:45:33	\$ / R On 15-Sep-08			Currency Future	1	250,000	1,971.50	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
12:02:01	\$ / R On 15-Sep-08			Currency Future	1	4,000	31.52	Client	Buy
12:02:05	\$ / R On 15-Sep-08			Currency Future	1	100,000	788.00	Client	Buy
12:02:50	\$ / R On 12-Dec-08			Currency Future	1	33,000	266.31	Client	Buy
12:07:52	\$ / R On 15-Sep-08			Currency Future	1	25,000	196.75	Client	Buy
12:07:52	\$ / R On 15-Sep-08			Currency Future	1	10,000	78.70	Client	Buy
12:07:52	\$ / R On 15-Sep-08			Currency Future	1	10,000	78.70	Client	Buy
12:36:07	\$ / R On 15-Sep-08			Currency Future	1	5,000	0.00	Client	Sell
12:36:07	\$ / R On 15-Sep-08			Currency Future	1	5,000	39.38	Client	Buy
12:38:45	\$ / R On 15-Sep-08			Currency Future	1	10,000	0.00	Client	Sell
13:09:28	\$ / R On 15-Sep-08			Currency Future	1	147,000	0.00	Client	Sell
13:11:41	\$ / R On 12-Dec-08			Currency Future	1	100,000	0.00	Client	Sell
13:14:10	\$ / R On 15-Sep-08			Currency Future	1	250,000	1,972.05	Client	Buy
13:14:10	\$ / R On 15-Sep-08			Currency Future	1	250,000	0.00	Member	Sell
14:08:17	\$ / R On 12-Dec-08			Currency Future	1	250,000	0.00	Member	Sell
14:08:26	\$ / R On 12-Dec-08			Currency Future	1	125,000	0.00	Client	Sell
14:23:33	\$ / R On 15-Sep-08			Currency Future	1	63,000	495.18	Client	Buy
14:23:33	\$ / R On 15-Sep-08			Currency Future	1	20,000	157.22	Client	Buy
14:23:33	\$ / R On 12-Dec-08			Currency Future	1	20,000	160.99	Client	Buy
14:23:33	\$ / R On 16-Mar-09			Currency Future	1	50,000	411.00	Client	Buy
14:55:13	\$ / R On 12-Dec-08			Currency Future	1	20,000	161.33	Client	Buy
15:32:37	\$ / R On 15-Sep-08			Currency Future	1	33,000	259.15	Member	Buy
15:32:37	\$ / R On 15-Sep-08			Currency Future	1	33,000	0.00	Member	Sell
15:39:11	\$ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Member	Sell
15:39:11	\$ / R On 16-Mar-09			Currency Future	1	50,000	411.00	Member	Buy
15:40:00	\$ / R On 16-Mar-09			Currency Future	1	50,000	411.55	Member	Buy
15:40:00	\$ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Member	Sell
15:40:13	\$ / R On 12-Dec-08			Currency Future	1	70,000	0.00	Member	Sell
15:40:13	\$ / R On 12-Dec-08			Currency Future	1	70,000	562.87	Member	Buy
15:40:32	\$ / R On 15-Sep-08			Currency Future	1	100,000	785.30	Member	Buy
15:40:32	\$ / R On 15-Sep-08			Currency Future	1	100,000	0.00	Member	Sell
15:44:06	\$ / R On 16-Mar-09			Currency Future	1	100,000	0.00	Member	Sell
15:44:06	\$ / R On 16-Mar-09			Currency Future	1	100,000	823.10	Member	Buy
15:44:22	\$ / R On 12-Dec-08			Currency Future	1	80,000	643.28	Member	Buy
15:44:22	\$ / R On 12-Dec-08			Currency Future	1	80,000	0.00	Member	Sell
15:51:22	\$ / R On 15-Sep-08			Currency Future	1	17,000	133.50	Member	Buy
15:51:22	\$ / R On 15-Sep-08			Currency Future	1	17,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:04:37	\$ / R On 15-Sep-08			Currency Future	1	63,000	0.00	Client	Sell
16:04:37	\$ / R On 15-Sep-08			Currency Future	1	63,000	495.68	Client	Buy
16:05:30	\$ / R On 15-Sep-08			Currency Future	1	1,000	0.00	Client	Sell
Total for \$ / R Currency Future:					64	4,054,000	13,758.55		
10:13:22	£ / R On 16-Mar-09			Currency Future	1	22,000	355.41	Client	Buy
11:46:27	£ / R On 15-Sep-08			Currency Future	1	250,000	0.00	Member	Sell
15:06:59	£ / R On 15-Sep-08			Currency Future	1	25,000	386.56	Member	Buy
15:06:59	£ / R On 15-Sep-08			Currency Future	1	25,000	0.00	Member	Sell
15:08:23	£ / R On 12-Dec-08			Currency Future	1	25,000	0.00	Member	Sell
15:08:23	£ / R On 12-Dec-08			Currency Future	1	25,000	393.21	Member	Buy
15:10:30	£ / R On 12-Dec-08			Currency Future	1	100,000	1,572.85	Member	Buy
15:10:30	£ / R On 12-Dec-08			Currency Future	1	100,000	0.00	Member	Sell
15:10:56	£ / R On 15-Sep-08			Currency Future	1	100,000	0.00	Member	Sell
15:10:56	£ / R On 15-Sep-08			Currency Future	1	100,000	1,546.25	Member	Buy
15:12:32	£ / R On 16-Mar-09			Currency Future	1	50,000	799.80	Member	Buy
15:12:32	£ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Member	Sell
15:13:31	£ / R On 16-Mar-09			Currency Future	1	75,000	1,130.78	Member	Buy
15:13:38	£ / R On 16-Mar-09			Currency Future	1	25,000	399.78	Member	Buy
15:14:26	£ / R On 16-Mar-09			Currency Future	1	100,000	0.00	Member	Sell
15:14:26	£ / R On 16-Mar-09			Currency Future	1	100,000	1,507.70	Member	Buy
15:14:35	£ / R On 12-Dec-08			Currency Future	1	75,000	1,138.13	Member	Buy
15:14:35	£ / R On 12-Dec-08			Currency Future	1	75,000	0.00	Member	Sell
15:27:17	£ / R On 15-Sep-08			Currency Future	1	100,000	0.00	Member	Sell
15:27:17	£ / R On 15-Sep-08			Currency Future	1	100,000	1,526.70	Member	Buy
15:27:32	£ / R On 12-Dec-08			Currency Future	1	25,000	393.21	Member	Buy
15:27:32	£ / R On 12-Dec-08			Currency Future	1	25,000	0.00	Member	Sell
15:27:42	£ / R On 16-Mar-09			Currency Future	1	25,000	399.93	Member	Buy
15:27:53	£ / R On 15-Sep-08			Currency Future	1	25,000	0.00	Member	Sell
15:27:53	£ / R On 15-Sep-08			Currency Future	1	25,000	386.58	Member	Buy
15:29:00	£ / R On 16-Mar-09			Currency Future	1	100,000	0.00	Member	Sell
15:29:00	£ / R On 16-Mar-09			Currency Future	1	100,000	1,507.80	Member	Buy
15:29:12	£ / R On 12-Dec-08			Currency Future	1	100,000	1,517.60	Member	Buy
15:29:12	£ / R On 12-Dec-08			Currency Future	1	100,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:29:34	£ / R On 15-Sep-08			Currency Future	1	100,000	0.00	Member	Sell
15:29:34	£ / R On 15-Sep-08			Currency Future	1	100,000	1,526.70	Member	Buy
15:31:31	£ / R On 16-Mar-09			Currency Future	1	25,000	399.84	Member	Buy
15:31:31	£ / R On 16-Mar-09			Currency Future	1	25,000	0.00	Member	Sell
15:32:58	£ / R On 16-Mar-09			Currency Future	1	100,000	0.00	Member	Sell
15:32:58	£ / R On 16-Mar-09			Currency Future	1	100,000	1,599.35	Member	Buy
15:33:15	£ / R On 15-Sep-08			Currency Future	1	75,000	1,159.54	Member	Buy
15:33:15	£ / R On 15-Sep-08			Currency Future	1	75,000	0.00	Member	Sell
15:33:37	£ / R On 15-Sep-08			Currency Future	1	50,000	0.00	Member	Sell
15:33:37	£ / R On 15-Sep-08			Currency Future	1	50,000	763.50	Member	Buy
15:33:47	£ / R On 16-Mar-09			Currency Future	1	100,000	1,599.05	Member	Buy
15:33:47	£ / R On 16-Mar-09			Currency Future	1	100,000	0.00	Member	Sell
15:34:05	£ / R On 15-Sep-08			Currency Future	1	50,000	0.00	Member	Sell
15:34:05	£ / R On 15-Sep-08			Currency Future	1	50,000	772.85	Member	Buy
15:34:31	£ / R On 15-Sep-08			Currency Future	1	75,000	1,145.21	Member	Buy
15:34:31	£ / R On 15-Sep-08			Currency Future	1	75,000	0.00	Member	Sell
15:34:54	£ / R On 16-Mar-09			Currency Future	1	100,000	0.00	Member	Sell
15:34:54	£ / R On 16-Mar-09			Currency Future	1	100,000	1,599.35	Member	Buy
15:35:23	£ / R On 12-Dec-08			Currency Future	1	25,000	393.14	Member	Buy
15:35:23	£ / R On 12-Dec-08			Currency Future	1	25,000	0.00	Member	Sell
15:35:58	£ / R On 15-Sep-08			Currency Future	1	25,000	0.00	Member	Sell
15:35:58	£ / R On 15-Sep-08			Currency Future	1	25,000	386.51	Member	Buy
15:42:55	£ / R On 12-Dec-08			Currency Future	1	100,000	1,572.55	Member	Buy
15:42:55	£ / R On 12-Dec-08			Currency Future	1	100,000	0.00	Member	Sell
15:43:04	£ / R On 15-Sep-08			Currency Future	1	250,000	3,886.63	Client	Buy
15:43:15	£ / R On 15-Sep-08			Currency Future	1	100,000	0.00	Member	Sell
15:43:15	£ / R On 15-Sep-08			Currency Future	1	100,000	1,546.05	Member	Buy
15:53:35	£ / R On 16-Mar-09			Currency Future	1	25,000	0.00	Member	Sell
15:55:19	£ / R On 16-Mar-09			Currency Future	1	25,000	0.00	Member	Sell
15:55:58	£ / R On 16-Mar-09			Currency Future	1	75,000	0.00	Member	Sell
Total for £ / R Currency Future:					59	4,272,000	33,312.54		
10:05:11	€ / R On 15-Sep-08			Currency Future	1	75,000	952.50	Client	Buy
10:05:11	€ / R On 15-Sep-08			Currency Future	1	75,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
10:12:53	€ / R On 16-Mar-09			Currency Future	1	27,000	347.96	Client	Buy
11:46:06	€ / R On 15-Sep-08			Currency Future	1	250,000	0.00	Member	Sell
12:02:36	€ / R On 15-Sep-08			Currency Future	1	6,000	74.04	Client	Buy
12:02:36	€ / R On 15-Sep-08			Currency Future	1	1,000	12.34	Client	Buy
14:11:19	€ / R On 12-Dec-08			Currency Future	1	1,000	12.55	Client	Buy
14:23:33	€ / R On 15-Sep-08			Currency Future	1	5,000	61.35	Client	Buy
14:52:00	€ / R On 16-Mar-09			Currency Future	1	75,000	899.63	Member	Buy
14:52:00	€ / R On 16-Mar-09			Currency Future	1	75,000	0.00	Member	Sell
14:52:50	€ / R On 16-Mar-09			Currency Future	1	25,000	0.00	Member	Sell
14:52:50	€ / R On 16-Mar-09			Currency Future	1	25,000	318.00	Member	Buy
15:05:43	€ / R On 16-Mar-09			Currency Future	1	100,000	1,272.00	Member	Buy
15:05:43	€ / R On 16-Mar-09			Currency Future	1	100,000	0.00	Member	Sell
15:06:30	€ / R On 16-Mar-09			Currency Future	1	75,000	0.00	Member	Sell
15:06:30	€ / R On 16-Mar-09			Currency Future	1	75,000	899.63	Member	Buy
15:07:11	€ / R On 16-Mar-09			Currency Future	1	25,000	317.96	Member	Buy
15:07:11	€ / R On 16-Mar-09			Currency Future	1	25,000	0.00	Member	Sell
15:07:26	€ / R On 16-Mar-09			Currency Future	1	100,000	0.00	Member	Sell
15:07:26	€ / R On 16-Mar-09			Currency Future	1	100,000	1,199.50	Member	Buy
15:07:40	€ / R On 12-Dec-08			Currency Future	1	100,000	1,204.80	Member	Buy
15:07:40	€ / R On 12-Dec-08			Currency Future	1	100,000	0.00	Member	Sell
15:07:56	€ / R On 15-Sep-08			Currency Future	1	75,000	0.00	Member	Sell
15:07:56	€ / R On 15-Sep-08			Currency Future	1	75,000	907.16	Member	Buy
15:08:12	€ / R On 15-Sep-08			Currency Future	1	25,000	306.15	Member	Buy
15:08:12	€ / R On 15-Sep-08			Currency Future	1	25,000	0.00	Member	Sell
15:08:44	€ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Member	Sell
15:08:44	€ / R On 16-Mar-09			Currency Future	1	50,000	636.05	Member	Buy
15:09:28	€ / R On 12-Dec-08			Currency Future	1	50,000	624.13	Member	Buy
15:09:28	€ / R On 12-Dec-08			Currency Future	1	50,000	0.00	Member	Sell
15:09:41	€ / R On 15-Sep-08			Currency Future	1	100,000	0.00	Member	Sell
15:09:41	€ / R On 15-Sep-08			Currency Future	1	100,000	1,224.60	Member	Buy
15:09:57	€ / R On 16-Mar-09			Currency Future	1	75,000	899.63	Member	Buy
15:09:57	€ / R On 16-Mar-09			Currency Future	1	75,000	0.00	Member	Sell
15:10:15	€ / R On 12-Dec-08			Currency Future	1	75,000	0.00	Member	Sell
15:10:15	€ / R On 12-Dec-08			Currency Future	1	75,000	903.60	Member	Buy
15:11:14	€ / R On 16-Mar-09			Currency Future	1	25,000	318.10	Member	Buy
15:11:14	€ / R On 16-Mar-09			Currency Future	1	25,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:11:41	€ / R On 12-Dec-08			Currency Future	1	25,000	0.00	Member	Sell
15:11:41	€ / R On 12-Dec-08			Currency Future	1	25,000	312.14	Member	Buy
15:12:02	€ / R On 15-Sep-08			Currency Future	1	100,000	1,224.90	Member	Buy
15:12:02	€ / R On 15-Sep-08			Currency Future	1	100,000	0.00	Member	Sell
15:12:51	€ / R On 16-Mar-09			Currency Future	1	100,000	0.00	Member	Sell
15:12:51	€ / R On 16-Mar-09			Currency Future	1	100,000	1,199.55	Member	Buy
15:13:17	€ / R On 12-Dec-08			Currency Future	1	100,000	1,204.80	Member	Buy
15:14:06	€ / R On 15-Sep-08			Currency Future	1	100,000	1,224.65	Member	Buy
15:28:10	€ / R On 16-Mar-09			Currency Future	1	50,000	636.10	Member	Buy
15:28:10	€ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Member	Sell
15:28:26	€ / R On 12-Dec-08			Currency Future	1	50,000	0.00	Member	Sell
15:28:26	€ / R On 12-Dec-08			Currency Future	1	50,000	624.18	Member	Buy
15:28:37	€ / R On 16-Mar-09			Currency Future	1	75,000	899.63	Member	Buy
15:28:37	€ / R On 16-Mar-09			Currency Future	1	75,000	0.00	Member	Sell
15:28:49	€ / R On 12-Dec-08			Currency Future	1	75,000	0.00	Member	Sell
15:28:49	€ / R On 12-Dec-08			Currency Future	1	75,000	903.56	Member	Buy
15:29:48	€ / R On 16-Mar-09			Currency Future	1	25,000	317.99	Member	Buy
15:29:48	€ / R On 16-Mar-09			Currency Future	1	25,000	0.00	Member	Sell
15:30:12	€ / R On 12-Dec-08			Currency Future	1	25,000	0.00	Member	Sell
15:30:12	€ / R On 12-Dec-08			Currency Future	1	25,000	312.03	Member	Buy
15:30:34	€ / R On 16-Mar-09			Currency Future	1	100,000	1,199.50	Member	Buy
15:30:34	€ / R On 16-Mar-09			Currency Future	1	100,000	0.00	Member	Sell
15:30:48	€ / R On 12-Dec-08			Currency Future	1	100,000	0.00	Member	Sell
15:30:48	€ / R On 12-Dec-08			Currency Future	1	100,000	1,204.80	Member	Buy
15:31:08	€ / R On 15-Sep-08			Currency Future	1	100,000	1,209.55	Member	Buy
15:31:08	€ / R On 15-Sep-08			Currency Future	1	100,000	0.00	Member	Sell
15:38:19	€ / R On 16-Mar-09			Currency Future	1	25,000	318.06	Member	Buy
15:38:19	€ / R On 16-Mar-09			Currency Future	1	25,000	0.00	Member	Sell
15:38:33	€ / R On 12-Dec-08			Currency Future	1	25,000	0.00	Member	Sell
15:38:33	€ / R On 12-Dec-08			Currency Future	1	25,000	312.09	Member	Buy
15:38:48	€ / R On 15-Sep-08			Currency Future	1	30,000	367.43	Member	Buy
15:38:48	€ / R On 15-Sep-08			Currency Future	1	30,000	0.00	Member	Sell
15:43:26	€ / R On 15-Sep-08			Currency Future	1	250,000	3,082.00	Client	Buy
15:43:27	€ / R On 16-Mar-09			Currency Future	1	100,000	0.00	Member	Sell
15:43:27	€ / R On 16-Mar-09			Currency Future	1	100,000	1,272.25	Member	Buy
15:43:38	€ / R On 12-Dec-08			Currency Future	1	100,000	1,248.35	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:43:38	€ / R On 12-Dec-08			Currency Future	1	100,000	0.00	Member	Sell
15:43:52	€ / R On 15-Sep-08			Currency Future	1	95,000	0.00	Member	Sell
15:43:52	€ / R On 15-Sep-08			Currency Future	1	95,000	1,163.51	Member	Buy
15:54:00	€ / R On 12-Dec-08			Currency Future	1	100,000	0.00	Member	Sell
15:55:06	€ / R On 15-Sep-08			Currency Future	1	100,000	0.00	Member	Sell
Total for € / R Currency Future:					79	5,440,000	33,628.72		
11:22:17	R157 On 07-Aug-08			Bond Future	1	900,000	0.00	Member	Sell
11:22:17	R157 On 07-Aug-08			Bond Future	1	900,000	10,803.93		Buy
Total for R157 Bond Future:					2	1,800,000	10,803.93		
14:23:34	ZAAD On 15-Sep-08			Currency Future	1	5,000	37.50	Client	Buy
14:23:34	ZAAD On 12-Dec-08			Currency Future	1	5,000	38.05	Client	Buy
Total for ZAAD Currency Future:					2	10,000	75.55		
Grand Total for all Instruments:					206	15,576,000	91,579.28		