



Derivatives Matched Trades Report

Report for 29/07/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:22:37	\$ / R On 12-Dec-08			Currency Future	1	50,000	390.50	Client	Buy
09:29:09	\$ / R On 15-Sep-08			Currency Future	1	3,000	22.84	Client	Buy
09:29:09	\$ / R On 15-Sep-08			Currency Future	1	50,000	380.60	Client	Buy
09:29:09	\$ / R On 15-Sep-08			Currency Future	1	3,000	0.00	Member	Sell
09:29:09	\$ / R On 15-Sep-08			Currency Future	1	50,000	0.00	Member	Sell
09:30:32	\$ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Member	Sell
09:30:32	\$ / R On 12-Dec-08			Currency Future	1	5,000	38.93	Client	Buy
10:56:56	\$ / R On 12-Dec-08			Currency Future	1	50,000	389.00	Client	Buy
10:56:56	\$ / R On 12-Dec-08			Currency Future	1	8,000	62.24	Client	Buy
10:56:56	\$ / R On 12-Dec-08			Currency Future	1	50,000	0.00	Member	Sell
10:56:56	\$ / R On 12-Dec-08			Currency Future	1	8,000	0.00	Member	Sell
10:57:10	\$ / R On 15-Sep-08			Currency Future	1	10,000	76.00	Client	Buy
10:57:10	\$ / R On 15-Sep-08			Currency Future	1	10,000	0.00	Member	Sell
10:57:10	\$ / R On 15-Sep-08			Currency Future	1	5,000	38.00	Client	Buy
10:57:10	\$ / R On 15-Sep-08			Currency Future	1	5,000	0.00	Member	Sell
10:57:10	\$ / R On 15-Sep-08			Currency Future	1	1,000	0.00	Member	Sell
10:57:10	\$ / R On 15-Sep-08			Currency Future	1	10,000	0.00	Member	Sell
10:57:10	\$ / R On 15-Sep-08			Currency Future	1	1,000	7.60	Client	Buy
10:57:10	\$ / R On 15-Sep-08			Currency Future	1	10,000	76.00	Client	Buy
11:01:41	\$ / R On 15-Sep-08			Currency Future	1	4,000	30.36	Client	Buy
11:01:41	\$ / R On 15-Sep-08			Currency Future	1	4,000	0.00	Member	Sell
11:01:51	\$ / R On 16-Mar-09			Currency Future	1	40,000	0.00	Member	Sell
11:01:51	\$ / R On 16-Mar-09			Currency Future	1	40,000	317.70	Client	Buy
11:19:16	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
11:19:16	\$ / R On 12-Dec-08			Currency Future	1	10,000	77.60	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:19:36	\$ / R On 15-Sep-08			Currency Future	1	20,000	151.60	Client	Buy
11:19:44	\$ / R On 15-Sep-08			Currency Future	1	10,000	75.80	Client	Buy
11:19:49	\$ / R On 15-Sep-08			Currency Future	1	10,000	75.80	Client	Buy
11:50:27	\$ / R On 12-Dec-08			Currency Future	1	30,000	0.00	Client	Sell
11:50:27	\$ / R On 12-Dec-08			Currency Future	1	30,000	232.50	Client	Buy
12:35:30	\$ / R On 12-Dec-08			Currency Future	1	1,000	7.77	Client	Buy
12:35:30	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Member	Sell
13:25:31	\$ / R On 15-Sep-08			Currency Future	1	2,000	15.18	Client	Buy
13:25:31	\$ / R On 15-Sep-08			Currency Future	1	2,000	0.00	Member	Sell
13:32:44	\$ / R On 15-Sep-08			Currency Future	1	1,000	7.57	Member	Buy
13:32:44	\$ / R On 15-Sep-08			Currency Future	1	1,000	0.00	Client	Sell
13:34:23	\$ / R On 15-Sep-08			Currency Future	1	1,000	7.57	Member	Buy
13:34:23	\$ / R On 15-Sep-08			Currency Future	1	1,000	0.00	Client	Sell
14:29:07	\$ / R On 16-Mar-09			Currency Future	1	25,000	198.75	Client	Buy
14:29:07	\$ / R On 16-Mar-09			Currency Future	1	25,000	0.00	Member	Sell
14:29:40	\$ / R On 12-Dec-08			Currency Future	1	35,000,000	271,197.50	Member	Buy
14:38:25	\$ / R On 12-Dec-08			Currency Future	1	35,000,000	0.00	Client	Sell
14:38:48	\$ / R On 15-Sep-08			Currency Future	1	2,300,000	17,411.00	Member	Buy
14:42:13	\$ / R On 15-Sep-08			Currency Future	1	2,300,000	0.00	Client	Sell
14:45:20	\$ / R On 15-Sep-08			Currency Future	1	10,000	0.00	Client	Sell
14:45:20	\$ / R On 15-Sep-08			Currency Future	1	10,000	75.80	Client	Buy
14:46:25	\$ / R On 15-Sep-08			Currency Future	1	1,000	0.00	Member	Sell
14:46:25	\$ / R On 15-Sep-08			Currency Future	1	1,000	7.57	Client	Buy
14:46:25	\$ / R On 12-Dec-08			Currency Future	1	50,000	387.50	Client	Buy
14:46:25	\$ / R On 12-Dec-08			Currency Future	1	20,000	155.00	Client	Buy
14:46:25	\$ / R On 12-Dec-08			Currency Future	1	4,000	0.00	Member	Sell
14:46:25	\$ / R On 12-Dec-08			Currency Future	1	50,000	0.00	Member	Sell
14:46:25	\$ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Member	Sell
14:46:25	\$ / R On 12-Dec-08			Currency Future	1	4,000	31.02	Client	Buy
14:46:39	\$ / R On 16-Mar-09			Currency Future	1	20,000	0.00	Member	Sell
14:46:39	\$ / R On 16-Mar-09			Currency Future	1	20,000	158.40	Client	Buy
14:46:44	\$ / R On 15-Sep-08			Currency Future	1	30,000	226.80	Client	Buy
14:46:44	\$ / R On 15-Sep-08			Currency Future	1	30,000	0.00	Client	Sell
14:49:55	\$ / R On 15-Sep-08			Currency Future	1	1,000	7.56	Client	Buy
14:49:55	\$ / R On 15-Sep-08			Currency Future	1	1,000	0.00	Client	Sell
14:53:47	\$ / R On 15-Sep-08			Currency Future	1	9,000	68.04	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
14:53:47	\$ / R On 15-Sep-08			Currency Future	1	9,000	0.00	Member	Sell
14:57:16	\$ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Member	Sell
14:57:16	\$ / R On 12-Dec-08			Currency Future	1	20,000	154.60	Client	Buy
14:57:34	\$ / R On 12-Dec-08			Currency Future	1	100,000	0.00	Member	Sell
14:57:34	\$ / R On 12-Dec-08			Currency Future	1	100,000	772.00	Client	Buy
14:58:44	\$ / R On 15-Sep-08			Currency Future	1	5,000	37.75	Client	Buy
14:58:44	\$ / R On 15-Sep-08			Currency Future	1	5,000	0.00	Client	Sell
15:02:17	\$ / R On 15-Sep-08			Currency Future	1	1,000	7.53	Client	Buy
15:02:17	\$ / R On 15-Sep-08			Currency Future	1	1,000	0.00	Client	Sell
15:03:40	\$ / R On 12-Dec-08			Currency Future	1	100,000	773.00	Client	Buy
15:04:03	\$ / R On 12-Dec-08			Currency Future	1	10,000	77.20	Client	Buy
15:05:55	\$ / R On 15-Sep-08			Currency Future	1	9,000	67.77	Client	Buy
15:06:18	\$ / R On 15-Sep-08			Currency Future	1	10,000	75.20	Client	Buy
15:06:33	\$ / R On 15-Sep-08			Currency Future	1	10,000	75.00	Client	Buy
15:06:33	\$ / R On 12-Dec-08			Currency Future	1	50,000	385.50	Client	Buy
15:06:33	\$ / R On 12-Dec-08			Currency Future	1	50,000	0.00	Client	Sell
15:09:38	\$ / R On 12-Dec-08			Currency Future	1	50,000	386.93	Client	Buy
15:09:38	\$ / R On 12-Dec-08			Currency Future	1	50,000	0.00	Member	Sell
15:29:24	\$ / R On 12-Dec-08			Currency Future	1	500,000	0.00	Member	Sell
15:29:24	\$ / R On 12-Dec-08			Currency Future	1	500,000	3,857.75	Client	Buy
15:33:37	\$ / R On 16-Mar-09			Currency Future	1	135,000	1,068.53	Client	Buy
15:37:39	\$ / R On 15-Sep-08			Currency Future	1	11,000	0.00	Client	Sell
15:37:39	\$ / R On 15-Sep-08			Currency Future	1	11,000	82.61	Client	Buy
15:39:02	\$ / R On 12-Dec-08			Currency Future	1	10,000	77.38	Client	Buy
15:39:02	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Member	Sell
15:42:52	\$ / R On 15-Sep-08			Currency Future	1	9,000	67.59	Client	Buy
15:42:52	\$ / R On 15-Sep-08			Currency Future	1	9,000	0.00	Client	Sell
15:44:00	\$ / R On 12-Dec-08			Currency Future	1	30,000	0.00	Client	Sell
15:44:00	\$ / R On 12-Dec-08			Currency Future	1	30,000	236.70	Client	Buy
15:45:04	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
15:45:04	\$ / R On 12-Dec-08			Currency Future	1	1,000	7.72	Client	Buy
15:45:04	\$ / R On 12-Dec-08			Currency Future	1	24,000	0.00	Client	Sell
15:45:04	\$ / R On 12-Dec-08			Currency Future	1	24,000	185.04	Client	Buy
15:50:17	\$ / R On 12-Dec-08			Currency Future	1	50,000	385.50	Client	Buy
15:50:17	\$ / R On 12-Dec-08			Currency Future	1	50,000	0.00	Client	Sell
15:52:53	\$ / R On 15-Sep-08			Currency Future	1	3,000	22.62	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:52:53	\$ / R On 15-Sep-08			Currency Future	1	3,000	0.00	Client	Sell
15:52:54	\$ / R On 15-Sep-08			Currency Future	1	120,000	0.00	Member	Sell
15:53:29	\$ / R On 15-Sep-08			Currency Future	1	120,000	901.50	Member	Buy
15:53:48	\$ / R On 12-Dec-08			Currency Future	1	25,000	0.00	Client	Sell
15:53:48	\$ / R On 12-Dec-08			Currency Future	1	25,000	193.00	Client	Buy
15:58:47	\$ / R On 15-Sep-08			Currency Future	1	2,075,000	0.00	Member	Sell
16:00:27	\$ / R On 12-Dec-08			Currency Future	1	76,000	585.96	Client	Buy
16:00:27	\$ / R On 12-Dec-08			Currency Future	1	76,000	0.00	Member	Sell
16:00:59	\$ / R On 15-Sep-08			Currency Future	1	25,000	187.75	Client	Buy
16:01:05	\$ / R On 12-Dec-08			Currency Future	1	10,000	77.00	Client	Buy
16:01:08	\$ / R On 12-Dec-08			Currency Future	1	10,000	77.00	Client	Buy
16:04:12	\$ / R On 12-Dec-08			Currency Future	1	25,000	0.00	Member	Sell
16:04:12	\$ / R On 12-Dec-08			Currency Future	1	25,000	192.50	Client	Buy
16:04:19	\$ / R On 15-Sep-08			Currency Future	1	2,000	0.00	Client	Sell
16:04:19	\$ / R On 15-Sep-08			Currency Future	1	2,000	15.01	Client	Buy
16:04:27	\$ / R On 15-Sep-08			Currency Future	1	2,075,000	15,637.20	Member	Buy
16:04:47	\$ / R On 15-Sep-08			Currency Future	1	30,000	225.00	Client	Buy
16:04:47	\$ / R On 15-Sep-08			Currency Future	1	10,000	75.00	Client	Buy
16:06:21	\$ / R On 15-Sep-08			Currency Future	1	20,000	150.40	Client	Buy
16:06:28	\$ / R On 15-Sep-08			Currency Future	1	10,000	75.20	Client	Buy
16:06:28	\$ / R On 15-Sep-08			Currency Future	1	10,000	0.00	Member	Sell
16:06:28	\$ / R On 12-Dec-08			Currency Future	1	150,000	1,153.50	Client	Buy
16:06:28	\$ / R On 12-Dec-08			Currency Future	1	150,000	0.00	Member	Sell
16:06:51	\$ / R On 15-Sep-08			Currency Future	1	4,000	0.00	Client	Sell
16:06:51	\$ / R On 15-Sep-08			Currency Future	1	4,000	30.00	Client	Buy
16:07:00	\$ / R On 12-Dec-08			Currency Future	1	50,000	0.00	Member	Sell
16:07:00	\$ / R On 12-Dec-08			Currency Future	1	100,000	0.00	Member	Sell
16:07:00	\$ / R On 12-Dec-08			Currency Future	1	50,000	384.50	Client	Buy
16:07:22	\$ / R On 12-Dec-08			Currency Future	1	150,000	0.00	Member	Sell
16:07:36	\$ / R On 12-Dec-08			Currency Future	1	50,000	0.00	Member	Sell
16:08:03	\$ / R On 15-Sep-08			Currency Future	1	16,000	120.00	Client	Buy
16:08:08	\$ / R On 15-Sep-08			Currency Future	1	10,000	75.00	Client	Buy
16:14:44	\$ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Client	Sell
16:14:44	\$ / R On 12-Dec-08			Currency Future	1	20,000	153.20	Client	Buy
16:15:10	\$ / R On 12-Dec-08			Currency Future	1	250,000	1,921.88	Member	Buy
16:15:27	\$ / R On 12-Dec-08			Currency Future	1	250,000	1,921.88	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:20:35	\$ / R On 15-Sep-08			Currency Future	1	30,000	0.00	Member	Sell
16:21:08	\$ / R On 15-Sep-08			Currency Future	1	30,000	224.93	Member	Buy
16:25:28	\$ / R On 12-Dec-08			Currency Future	1	50,000	0.00	Member	Sell
16:26:15	\$ / R On 15-Sep-08			Currency Future	1	1,000	7.51	Client	Buy
16:26:15	\$ / R On 15-Sep-08			Currency Future	1	1,000	0.00	Client	Sell
16:27:11	\$ / R On 12-Dec-08			Currency Future	1	50,000	383.87	Client	Buy
16:27:23	\$ / R On 12-Dec-08			Currency Future	1	50,000	0.00	Client	Sell
16:27:23	\$ / R On 12-Dec-08			Currency Future	1	50,000	384.25	Client	Buy
16:27:31	\$ / R On 12-Dec-08			Currency Future	1	200,000	1,537.50	Client	Buy
16:28:00	\$ / R On 15-Sep-08			Currency Future	1	2,000	0.00	Client	Sell
16:30:13	\$ / R On 15-Sep-08			Currency Future	1	1,000	7.52	Client	Buy
16:30:39	\$ / R On 15-Sep-08			Currency Future	1	30,000	0.00	Member	Sell
16:31:14	\$ / R On 15-Sep-08			Currency Future	1	30,000	225.01	Member	Buy
16:31:59	\$ / R On 15-Sep-08			Currency Future	1	3,000	0.00	Member	Sell
16:32:22	\$ / R On 15-Sep-08			Currency Future	1	3,000	22.50	Member	Buy
16:33:02	\$ / R On 15-Sep-08			Currency Future	1	19,000	142.79	Client	Buy
16:33:02	\$ / R On 15-Sep-08			Currency Future	1	30,000	225.60	Client	Buy
16:33:16	\$ / R On 15-Sep-08			Currency Future	1	31,000	233.12	Client	Buy
16:33:16	\$ / R On 15-Sep-08			Currency Future	1	19,000	142.88	Client	Buy
16:33:16	\$ / R On 15-Sep-08			Currency Future	1	31,000	0.00	Member	Sell
16:38:00	\$ / R On 15-Sep-08			Currency Future	1	5,000	37.55	Client	Buy
16:38:00	\$ / R On 15-Sep-08			Currency Future	1	5,000	0.00	Client	Sell
16:42:33	\$ / R On 15-Sep-08			Currency Future	1	74,000	0.00	Client	Sell
16:42:33	\$ / R On 15-Sep-08			Currency Future	1	1,000	7.51	Client	Buy
16:42:33	\$ / R On 15-Sep-08			Currency Future	1	1,000	0.00	Client	Sell
16:42:33	\$ / R On 15-Sep-08			Currency Future	1	74,000	555.00	Client	Buy
16:43:49	\$ / R On 15-Sep-08			Currency Future	1	5,000	37.50	Client	Buy
16:43:49	\$ / R On 15-Sep-08			Currency Future	1	5,000	0.00	Client	Sell
16:45:12	\$ / R On 15-Sep-08			Currency Future	1	1,500,000	11,242.50	Client	Buy
16:45:12	\$ / R On 15-Sep-08			Currency Future	1	1,500,000	0.00	Member	Sell
16:48:04	\$ / R On 15-Sep-08			Currency Future	1	5,000	37.50	Client	Buy
16:48:04	\$ / R On 15-Sep-08			Currency Future	1	5,000	0.00	Client	Sell
16:58:10	\$ / R On 15-Sep-08			Currency Future	1	1,000	7.52	Client	Buy
17:00:12	\$ / R On 15-Sep-08			Currency Future	1	2,075,000	15,657.95	Client	Buy
17:00:12	\$ / R On 15-Sep-08			Currency Future	1	2,075,000	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 \$ / R Currency Future:					168	91,531,000	356,482.97		
12:07:14	£ / R On 15-Sep-08			Currency Future	1	10,000	150.75	Client	Buy
12:07:14	£ / R On 15-Sep-08			Currency Future	1	10,000	0.00	Member	Sell
12:28:49	£ / R On 16-Mar-09			Currency Future	1	100,000	0.00	Member	Sell
14:46:21	£ / R On 16-Mar-09			Currency Future	1	100,000	0.00	Member	Sell
14:46:39	£ / R On 15-Sep-08			Currency Future	1	10,000	0.00	Member	Sell
14:46:39	£ / R On 15-Sep-08			Currency Future	1	10,000	150.00	Client	Buy
15:00:56	£ / R On 15-Sep-08			Currency Future	1	20,000	299.40	Client	Buy
15:00:56	£ / R On 15-Sep-08			Currency Future	1	20,000	0.00	Member	Sell
15:03:24	£ / R On 16-Mar-09			Currency Future	1	100,000	0.00	Member	Sell
16:00:42	£ / R On 15-Sep-08			Currency Future	1	5,000	74.35	Client	Buy
16:00:47	£ / R On 15-Sep-08			Currency Future	1	20,000	0.00	Member	Sell
16:00:47	£ / R On 15-Sep-08			Currency Future	1	20,000	297.40	Client	Buy
16:19:54	£ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Member	Sell
Total for £ / R Currency Future:					13	475,000	971.90		
12:59:33	€ / R On 15-Sep-08			Currency Future	1	40,000	476.58	Client	Buy
14:34:10	€ / R On 15-Sep-08			Currency Future	1	8,000	95.21	Client	Buy
14:34:10	€ / R On 15-Sep-08			Currency Future	1	8,000	0.00	Member	Sell
14:44:46	€ / R On 15-Sep-08			Currency Future	1	5,000	0.00	Member	Sell
14:44:46	€ / R On 15-Sep-08			Currency Future	1	5,000	59.50	Client	Buy
14:46:25	€ / R On 15-Sep-08			Currency Future	1	15,000	178.20	Client	Buy
14:46:25	€ / R On 15-Sep-08			Currency Future	1	15,000	0.00	Member	Sell
14:57:32	€ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Member	Sell
14:57:32	€ / R On 12-Dec-08			Currency Future	1	10,000	120.70	Client	Buy
14:57:34	€ / R On 15-Sep-08			Currency Future	1	30,000	0.00	Member	Sell
14:57:34	€ / R On 15-Sep-08			Currency Future	1	30,000	355.50	Client	Buy
15:17:56	€ / R On 15-Sep-08			Currency Future	1	2,000,000	23,702.00	Member	Buy
15:19:26	€ / R On 12-Dec-08			Currency Future	1	7,000,000	84,469.00	Member	Buy
15:21:09	€ / R On 15-Sep-08			Currency Future	1	2,000,000	0.00	Client	Sell
15:22:30	€ / R On 12-Dec-08			Currency Future	1	7,000,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:36:43	€ / R On 15-Sep-08			Currency Future	1	5,000	59.00	Client	Buy
15:36:43	€ / R On 15-Sep-08			Currency Future	1	5,000	0.00	Member	Sell
16:00:45	€ / R On 15-Sep-08			Currency Future	1	20,000	235.00	Client	Buy
16:00:45	€ / R On 15-Sep-08			Currency Future	1	20,000	0.00	Member	Sell
16:37:06	€ / R On 15-Sep-08			Currency Future	1	20,000	0.00	Client	Sell
16:37:06	€ / R On 15-Sep-08			Currency Future	1	20,000	234.00	Client	Buy
16:55:40	€ / R On 12-Dec-08			Currency Future	1	30,000	0.00	Client	Sell
16:55:40	€ / R On 12-Dec-08			Currency Future	1	30,000	354.30	Member	Buy
Total for € / R Currency Future:					23	18,326,000	110,338.99		
13:31:07	ZAAD On 15-Sep-08			Currency Future	1	1,000	7.24	Client	Buy
13:31:07	ZAAD On 15-Sep-08			Currency Future	1	1,000	0.00	Client	Sell
15:22:53	ZAAD On 12-Dec-08			Currency Future	1	1,200,000	8,708.40	Member	Buy
15:29:26	ZAAD On 12-Dec-08			Currency Future	1	1,200,000	0.00	Member	Sell
Total for ZAAD Currency Future:					4	2,402,000	8,715.64		
Grand Total for all Instruments:					208	112,734,000	476,509.50		