



# Derivatives Matched Trades Report

Report for 05/09/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:03:14	\$ / R On 15-Sep-08			Currency Future	1	5,000	0.00	Client	Sell
09:05:50	\$ / R On 15-Sep-08			Currency Future	1	400,000	3,216.40	Client	Buy
09:05:50	\$ / R On 15-Sep-08			Currency Future	1	400,000	0.00	Member	Sell
09:08:23	\$ / R On 12-Dec-08			Currency Future	1	1,500,000	0.00	Member	Sell
09:08:23	\$ / R On 12-Dec-08			Currency Future	1	1,500,000	12,356.25	Client	Buy
09:09:01	\$ / R On 15-Sep-08			Currency Future	1	10,000	80.27	Member	Buy
09:09:19	\$ / R On 12-Dec-08			Currency Future	1	20,000	164.25	Member	Buy
09:11:42	\$ / R On 16-Mar-09			Currency Future	1	135,000	1,131.64	Member	Buy
09:13:43	\$ / R On 12-Dec-08			Currency Future	1	10,000,000	81,623.00	Member	Buy
09:14:05	\$ / R On 12-Dec-08			Currency Future	1	10,000,000	81,633.00	Member	Buy
09:14:08	\$ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Client	Sell
09:14:23	\$ / R On 12-Dec-08			Currency Future	1	5,000,000	40,836.50	Member	Buy
09:15:18	\$ / R On 12-Dec-08			Currency Future	1	10,000,000	0.00	Client	Sell
09:15:45	\$ / R On 12-Dec-08			Currency Future	1	10,000,000	0.00	Client	Sell
09:18:23	\$ / R On 12-Dec-08			Currency Future	1	5,000,000	0.00	Client	Sell
09:22:25	\$ / R On 15-Sep-08			Currency Future	1	3,000	0.00	Client	Sell
09:24:42	\$ / R On 12-Dec-08			Currency Future	1	25,000	0.00	Client	Sell
09:26:09	\$ / R On 15-Sep-08			Currency Future	1	13,000	0.00	Client	Sell
09:26:09	\$ / R On 15-Sep-08			Currency Future	1	13,000	104.28	Member	Buy
09:26:59	\$ / R On 15-Sep-08			Currency Future	1	24,000	192.52	Member	Buy
09:26:59	\$ / R On 15-Sep-08			Currency Future	1	24,000	0.00	Client	Sell
09:27:14	\$ / R On 12-Dec-08			Currency Future	1	50,000	0.00	Client	Sell
09:27:53	\$ / R On 15-Sep-08			Currency Future	1	10,000	0.00	Member	Sell
09:35:06	\$ / R On 15-Sep-08			Currency Future	1	181,000	0.00	Client	Sell
09:35:42	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:36:09	\$ / R On 12-Dec-08			Currency Future	1	100,000	0.00	Client	Sell
09:36:32	\$ / R On 15-Sep-08			Currency Future	1	15,000	0.00	Client	Sell
09:38:56	\$ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Client	Sell
09:39:07	\$ / R On 16-Mar-09			Currency Future	1	135,000	0.00	Client	Sell
09:39:29	\$ / R On 16-Mar-09			Currency Future	1	3,000	0.00	Client	Sell
09:41:06	\$ / R On 15-Sep-08			Currency Future	1	20,000	0.00	Client	Sell
09:48:57	\$ / R On 12-Dec-08			Currency Future	1	5,000,000	0.00	Member	Sell
09:51:12	\$ / R On 12-Dec-08			Currency Future	1	5,000,000	41,244.00	Client	Buy
09:51:37	\$ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Member	Sell
09:57:26	\$ / R On 15-Sep-08			Currency Future	1	100,000	0.00	Client	Sell
09:58:25	\$ / R On 15-Sep-08			Currency Future	1	10,000	80.18	Member	Buy
10:10:45	\$ / R On 12-Dec-08			Currency Future	1	45,000	0.00	Client	Sell
10:14:04	\$ / R On 15-Sep-08			Currency Future	1	10,000	0.00	Client	Sell
10:14:04	\$ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Client	Sell
10:14:04	\$ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Client	Sell
10:15:39	\$ / R On 12-Dec-08			Currency Future	1	100,000	0.00	Client	Sell
10:16:55	\$ / R On 12-Dec-08			Currency Future	1	50,000	0.00	Client	Sell
10:16:55	\$ / R On 12-Dec-08			Currency Future	1	100,000	0.00	Client	Sell
10:18:06	\$ / R On 12-Dec-08			Currency Future	1	100,000	0.00	Client	Sell
10:18:10	\$ / R On 12-Dec-08			Currency Future	1	110,000	0.00	Client	Sell
10:18:28	\$ / R On 15-Sep-08			Currency Future	1	5,000	0.00	Client	Sell
10:18:28	\$ / R On 15-Sep-08			Currency Future	1	5,000	40.33	Client	Buy
10:19:28	\$ / R On 15-Sep-08			Currency Future	1	45,000	0.00	Client	Sell
10:23:35	\$ / R On 15-Sep-08			Currency Future	1	320,000	0.00	Client	Sell
10:23:35	\$ / R On 15-Sep-08			Currency Future	1	320,000	2,579.97	Member	Buy
10:24:22	\$ / R On 12-Dec-08			Currency Future	1	10,000	82.73	Client	Buy
10:24:28	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
10:32:12	\$ / R On 15-Sep-08			Currency Future	1	400,000	0.00	Client	Sell
10:32:12	\$ / R On 15-Sep-08			Currency Future	1	400,000	3,224.76	Member	Buy
10:42:28	\$ / R On 15-Sep-08			Currency Future	1	10,000	0.00	Client	Sell
11:11:43	\$ / R On 15-Sep-08			Currency Future	1	14,000	0.00	Client	Sell
11:15:17	\$ / R On 15-Sep-08			Currency Future	1	75,000	0.00	Client	Sell
11:21:42	\$ / R On 12-Dec-08			Currency Future	1	5,000	41.30	Client	Buy
11:47:45	\$ / R On 15-Sep-08			Currency Future	1	3,000	0.00	Client	Sell
11:49:42	\$ / R On 15-Sep-08			Currency Future	1	10,000	80.49	Member	Buy
11:51:24	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
12:01:28	\$ / R On 12-Dec-08			Currency Future	1	20,000	164.99	Client	Buy
12:29:39	\$ / R On 15-Sep-08			Currency Future	1	10,000	0.00	Member	Sell
12:57:19	\$ / R On 15-Sep-08			Currency Future	1	125,000	0.00	Client	Sell
13:01:35	\$ / R On 15-Sep-08			Currency Future	1	400,000	0.00	Member	Sell
13:02:14	\$ / R On 12-Dec-08			Currency Future	1	12,000	0.00	Client	Sell
13:02:14	\$ / R On 12-Dec-08			Currency Future	1	15,000	0.00	Client	Sell
13:02:25	\$ / R On 12-Dec-08			Currency Future	1	400,000	3,297.76	Member	Buy
13:02:25	\$ / R On 12-Dec-08			Currency Future	1	400,000	0.00	Client	Sell
13:02:59	\$ / R On 15-Sep-08			Currency Future	1	5,000	0.00	Client	Sell
13:23:45	\$ / R On 12-Dec-08			Currency Future	1	4,500,000	37,092.15	Member	Buy
13:23:45	\$ / R On 12-Dec-08			Currency Future	1	4,500,000	0.00	Client	Sell
13:28:33	\$ / R On 12-Dec-08			Currency Future	1	30,000	247.94	Client	Buy
13:28:33	\$ / R On 12-Dec-08			Currency Future	1	30,000	0.00	Client	Sell
14:15:53	\$ / R On 12-Dec-08			Currency Future	1	100,000	824.00	Client	Buy
14:15:53	\$ / R On 12-Dec-08			Currency Future	1	100,000	0.00	Member	Sell
14:29:52	\$ / R On 15-Sep-08			Currency Future	1	400,000	3,224.76	Client	Buy
14:33:49	\$ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Client	Sell
14:33:49	\$ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Client	Sell
14:35:14	\$ / R On 12-Dec-08			Currency Future	1	12,000	0.00	Client	Sell
15:12:26	\$ / R On 12-Dec-08			Currency Future	1	30,000	246.15	Client	Buy
15:12:44	\$ / R On 12-Dec-08			Currency Future	1	100,000	820.05	Client	Buy
15:13:08	\$ / R On 12-Dec-08			Currency Future	1	4,000	32.80	Client	Buy
15:36:39	\$ / R On 15-Sep-08			Currency Future	1	1,300,000	0.00	Client	Sell
15:36:39	\$ / R On 15-Sep-08			Currency Future	1	1,300,000	10,375.04	Member	Buy
15:44:59	\$ / R On 15-Sep-08			Currency Future	1	15,000	120.25	Client	Buy
15:55:51	\$ / R On 15-Sep-08			Currency Future	1	1,000	0.00	Client	Sell
15:59:56	\$ / R On 15-Sep-08			Currency Future	1	2,000	0.00	Client	Sell
<b>Total for \$ / R Currency Future:</b>					<b>88</b>	<b>80,919,000</b>	<b>325,157.74</b>		
10:14:28	£ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
15:13:56	£ / R On 12-Dec-08			Currency Future	1	3,000	43.20	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
<b>Total for £ / R Currency Future:</b>					<b>2</b>	<b>13,000</b>	<b>43.20</b>		
09:06:19	€ / R On 15-Sep-08			Currency Future	1	50,000	0.00	Client	Sell
09:06:19	€ / R On 15-Sep-08			Currency Future	1	50,000	572.98	Member	Buy
09:12:32	€ / R On 15-Sep-08			Currency Future	1	20,000	229.55	Member	Buy
09:16:47	€ / R On 12-Dec-08			Currency Future	1	5,000,000	58,259.50	Member	Buy
09:17:00	€ / R On 12-Dec-08			Currency Future	1	5,000,000	58,294.50	Member	Buy
09:19:42	€ / R On 12-Dec-08			Currency Future	1	5,000,000	0.00	Client	Sell
09:22:01	€ / R On 12-Dec-08			Currency Future	1	5,000,000	0.00	Client	Sell
09:24:25	€ / R On 15-Sep-08			Currency Future	1	1,000	0.00	Client	Sell
09:38:14	€ / R On 15-Sep-08			Currency Future	1	20,000	0.00	Client	Sell
09:47:18	€ / R On 12-Dec-08			Currency Future	1	13,000,000	0.00	Member	Sell
09:50:31	€ / R On 12-Dec-08			Currency Future	1	13,000,000	152,599.20	Client	Buy
12:16:53	€ / R On 15-Sep-08			Currency Future	1	50,000	0.00	Client	Sell
12:16:58	€ / R On 16-Mar-09			Currency Future	1	50,000	594.50	Client	Buy
12:58:26	€ / R On 15-Sep-08			Currency Future	1	7,000	0.00	Client	Sell
14:54:51	€ / R On 12-Dec-08			Currency Future	1	100,000	1,170.00	Client	Buy
<b>Total for € / R Currency Future:</b>					<b>15</b>	<b>46,348,000</b>	<b>271,720.23</b>		
09:50:44	R157 On 06-Nov-08			Bond Future	1	163,100,000	0.00		Sell
09:50:44	R157 On 06-Nov-08			Bond Future	1	163,100,000	2,012,727.56	Member	Buy
<b>Total for R157 Bond Future:</b>					<b>2</b>	<b>326,200,000</b>	<b>2,012,727.56</b>		
<b>Grand Total for all Instruments:</b>					<b>107</b>	<b>453,480,000</b>	<b>2,609,648.73</b>		