



Derivatives Matched Trades Report

Report for 15/09/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:06:55	\$ / R On 12-Dec-08			Currency Future	1	2,000,000	0.00	Member	Sell
09:07:06	\$ / R On 12-Dec-08			Currency Future	1	3,000,000	0.00	Member	Sell
09:09:10	\$ / R On 12-Dec-08			Currency Future	1	8,000,000	65,877.60	Member	Buy
09:12:17	\$ / R On 12-Dec-08			Currency Future	1	2,000,000	16,628.00	Client	Buy
09:12:46	\$ / R On 12-Dec-08			Currency Future	1	3,000,000	25,002.00	Client	Buy
09:39:49	\$ / R On 12-Dec-08			Currency Future	1	50,000	415.05	Client	Buy
09:56:48	\$ / R On 15-Sep-08			Currency Future	1	12,000	97.03	Member	Buy
09:57:29	\$ / R On 12-Dec-08			Currency Future	1	12,000	0.00	Member	Sell
10:13:37	\$ / R On 15-Sep-08			Currency Future	1	9,000	72.77	Member	Buy
10:14:42	\$ / R On 12-Dec-08			Currency Future	1	9,000	0.00	Member	Sell
10:17:45	\$ / R On 15-Sep-08			Currency Future	1	12,000	0.00	Client	Sell
10:18:27	\$ / R On 12-Dec-08			Currency Future	1	12,000	99.46	Client	Buy
10:18:48	\$ / R On 12-Dec-08			Currency Future	1	60,000	498.60	Client	Buy
10:19:13	\$ / R On 12-Dec-08			Currency Future	1	400,000	0.00	Member	Sell
10:21:50	\$ / R On 12-Dec-08			Currency Future	1	8,000,000	0.00	Client	Sell
10:23:13	\$ / R On 15-Sep-08			Currency Future	1	9,000	0.00	Client	Sell
10:23:46	\$ / R On 12-Dec-08			Currency Future	1	9,000	74.60	Client	Buy
10:32:42	\$ / R On 12-Dec-08			Currency Future	1	30,000	249.30	Client	Buy
10:34:36	\$ / R On 15-Sep-08			Currency Future	1	2,000	0.00	Client	Sell
10:36:37	\$ / R On 12-Dec-08			Currency Future	1	5,000	41.65	Client	Buy
10:36:37	\$ / R On 12-Dec-08			Currency Future	1	95,000	791.35	Client	Buy
10:36:37	\$ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Client	Sell
10:38:14	\$ / R On 12-Dec-08			Currency Future	1	400,000	3,324.16	Client	Buy
10:45:07	\$ / R On 15-Sep-08			Currency Future	1	15,000	0.00	Client	Sell
10:52:42	\$ / R On 12-Dec-08			Currency Future	1	50,000	417.42	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
10:57:19	\$ / R On 12-Dec-08			Currency Future	1	20,000	167.54	Client	Buy
10:58:10	\$ / R On 12-Dec-08			Currency Future	1	10,000	83.67	Client	Buy
10:58:15	\$ / R On 12-Dec-08			Currency Future	1	5,000	41.84	Client	Buy
11:05:09	\$ / R On 12-Dec-08			Currency Future	1	183,000	1,520.35	Member	Buy
11:13:53	\$ / R On 12-Dec-08			Currency Future	1	300,000	0.00	Member	Sell
11:14:06	\$ / R On 12-Dec-08			Currency Future	1	200,000	1,670.00	Client	Buy
11:14:11	\$ / R On 12-Dec-08			Currency Future	1	50,000	417.50	Client	Buy
11:21:06	\$ / R On 12-Dec-08			Currency Future	1	300,000	2,502.21	Member	Buy
11:21:50	\$ / R On 12-Dec-08			Currency Future	1	50,000	417.50	Client	Buy
11:29:13	\$ / R On 12-Dec-08			Currency Future	1	16,000	133.04	Member	Buy
11:38:45	\$ / R On 12-Dec-08			Currency Future	1	50,000	0.00	Member	Sell
11:39:34	\$ / R On 12-Dec-08			Currency Future	1	50,000	417.95	Client	Buy
12:06:28	\$ / R On 12-Dec-08			Currency Future	1	200,000	1,672.60	Member	Buy
12:21:23	\$ / R On 12-Dec-08			Currency Future	1	8,000	0.00	Client	Sell
12:21:23	\$ / R On 12-Dec-08			Currency Future	1	8,000	66.96	Client	Buy
12:22:22	\$ / R On 12-Dec-08			Currency Future	1	460,000	0.00	Client	Sell
12:30:11	\$ / R On 12-Dec-08			Currency Future	1	12,000	100.40	Client	Buy
12:30:11	\$ / R On 12-Dec-08			Currency Future	1	12,000	0.00	Member	Sell
12:30:52	\$ / R On 12-Dec-08			Currency Future	1	4,000,000	0.00	Member	Sell
12:32:45	\$ / R On 15-Sep-08			Currency Future	1	40,000	0.00	Client	Sell
12:38:01	\$ / R On 15-Sep-08			Currency Future	1	85,000	0.00	Client	Sell
12:38:05	\$ / R On 15-Sep-08			Currency Future	1	2,000	0.00	Client	Sell
12:38:05	\$ / R On 12-Dec-08			Currency Future	1	5,000	41.70	Client	Buy
12:38:05	\$ / R On 12-Dec-08			Currency Future	1	25,000	0.00	Client	Sell
12:38:05	\$ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Client	Sell
12:39:49	\$ / R On 15-Sep-08			Currency Future	1	3,000	0.00	Client	Sell
12:39:53	\$ / R On 15-Sep-08			Currency Future	1	27,000	0.00	Client	Sell
12:39:57	\$ / R On 15-Sep-08			Currency Future	1	2,000	0.00	Client	Sell
12:41:20	\$ / R On 15-Sep-08			Currency Future	1	48,000	0.00	Client	Sell
12:41:25	\$ / R On 15-Sep-08			Currency Future	1	6,000	0.00	Client	Sell
12:47:30	\$ / R On 12-Dec-08			Currency Future	1	32,000	0.00	Client	Sell
12:47:30	\$ / R On 12-Dec-08			Currency Future	1	32,000	267.84	Client	Buy
12:52:13	\$ / R On 12-Dec-08			Currency Future	1	4,000,000	33,538.00	Client	Buy
12:55:23	\$ / R On 12-Dec-08			Currency Future	1	750,000	6,285.98	Member	Buy
13:02:42	\$ / R On 12-Dec-08			Currency Future	1	30,000	251.70	Client	Buy
13:02:42	\$ / R On 12-Dec-08			Currency Future	1	30,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
13:14:07	\$ / R On 12-Dec-08			Currency Future	1	183,000	0.00	Client	Sell
13:15:37	\$ / R On 12-Dec-08			Currency Future	1	16,000	0.00	Client	Sell
13:15:58	\$ / R On 12-Dec-08			Currency Future	1	750,000	0.00	Client	Sell
13:21:25	\$ / R On 12-Dec-08			Currency Future	1	25,000	0.00	Client	Sell
13:31:36	\$ / R On 12-Dec-08			Currency Future	1	100,000	841.00	Member	Buy
13:31:36	\$ / R On 12-Dec-08			Currency Future	1	100,000	0.00	Client	Sell
13:44:14	\$ / R On 16-Mar-09			Currency Future	1	26,000	0.00	Member	Sell
13:51:57	\$ / R On 12-Dec-08			Currency Future	1	10,000	84.00	Client	Buy
13:51:57	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
13:51:57	\$ / R On 12-Dec-08			Currency Future	1	20,000	168.00	Client	Buy
13:51:57	\$ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Client	Sell
13:52:51	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
13:56:03	\$ / R On 12-Dec-08			Currency Future	1	10,000,000	83,850.00	Member	Buy
13:56:49	\$ / R On 16-Mar-09			Currency Future	1	26,000	224.25	Client	Buy
13:58:23	\$ / R On 12-Dec-08			Currency Future	1	90,000	756.00	Client	Buy
13:58:23	\$ / R On 12-Dec-08			Currency Future	1	90,000	0.00	Client	Sell
14:10:35	\$ / R On 12-Dec-08			Currency Future	1	300,000	0.00	Member	Sell
14:13:56	\$ / R On 12-Dec-08			Currency Future	1	50,000	0.00	Client	Sell
14:13:56	\$ / R On 12-Dec-08			Currency Future	1	50,000	418.50	Member	Buy
14:16:22	\$ / R On 12-Dec-08			Currency Future	1	2,000,000	16,698.80	Member	Buy
14:17:08	\$ / R On 12-Dec-08	8.40	Call	Currency Future	1	10,000	0.00	Client	Sell
14:17:08	\$ / R On 12-Dec-08	8.40	Call	Currency Future	1	10,000	0.00	Member	Buy
14:20:44	\$ / R On 12-Dec-08			Currency Future	1	20,000	167.70	Client	Buy
14:24:29	\$ / R On 12-Dec-08			Currency Future	1	10,000,000	0.00	Client	Sell
14:43:23	\$ / R On 12-Dec-08			Currency Future	1	150,000	1,255.50	Member	Buy
14:44:29	\$ / R On 12-Dec-08			Currency Future	1	2,000,000	0.00	Client	Sell
14:44:35	\$ / R On 12-Dec-08			Currency Future	1	50,000	417.50	Client	Buy
14:44:35	\$ / R On 12-Dec-08			Currency Future	1	4,000	33.40	Client	Buy
14:54:19	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
14:54:19	\$ / R On 12-Dec-08			Currency Future	1	10,000	83.11	Client	Buy
14:59:33	\$ / R On 12-Dec-08			Currency Future	1	300,000	2,513.25	Client	Buy
15:04:01	\$ / R On 12-Dec-08			Currency Future	1	2,000,000	16,634.60	Member	Buy
15:14:37	\$ / R On 12-Dec-08			Currency Future	1	2,000,000	0.00	Client	Sell
15:21:16	\$ / R On 15-Sep-08			Currency Future	1	20,000	0.00	Member	Sell
15:34:59	\$ / R On 12-Dec-08			Currency Future	1	1,700,000	14,101.50	Client	Buy
15:34:59	\$ / R On 12-Dec-08			Currency Future	1	1,700,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:35:23	\$ / R On 12-Dec-08			Currency Future	1	500,000	0.00	Member	Sell
15:35:23	\$ / R On 12-Dec-08			Currency Future	1	500,000	4,194.00	Client	Buy
15:53:12	\$ / R On 12-Dec-08			Currency Future	1	25,000	208.90	Client	Buy
16:05:48	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
16:05:48	\$ / R On 12-Dec-08			Currency Future	1	10,000	83.40	Client	Buy
16:10:22	\$ / R On 12-Dec-08			Currency Future	1	40,000	333.60	Client	Buy
16:10:26	\$ / R On 12-Dec-08			Currency Future	1	200,000	1,668.00	Client	Buy
16:37:00	\$ / R On 12-Dec-08			Currency Future	1	10,000	83.80	Client	Buy
16:37:00	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
16:38:41	\$ / R On 12-Dec-08			Currency Future	1	16,000	132.49	Member	Buy
16:48:08	\$ / R On 12-Dec-08			Currency Future	1	50,000	417.50	Client	Buy
16:50:40	\$ / R On 12-Dec-08			Currency Future	1	16,000	0.00	Client	Sell
16:56:55	\$ / R On 12-Dec-08			Currency Future	1	200,000	1,664.00	Member	Buy
16:56:55	\$ / R On 12-Dec-08			Currency Future	1	8,000	66.72	Client	Buy
16:56:55	\$ / R On 12-Dec-08			Currency Future	1	8,000	0.00	Member	Sell
16:56:55	\$ / R On 12-Dec-08			Currency Future	1	200,000	0.00	Member	Sell

Total for \$ / R Currency Future: 113 73,915,000 310,285.27

09:23:39	£ / R On 12-Dec-08			Currency Future	1	4,000	0.00	Client	Sell
09:37:56	£ / R On 15-Sep-08			Currency Future	1	10,000	0.00	Client	Sell
10:00:04	£ / R On 15-Sep-08			Currency Future	1	20,000	291.54	Member	Buy
10:01:29	£ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Member	Sell
10:19:01	£ / R On 15-Sep-08			Currency Future	1	20,000	0.00	Client	Sell
10:19:48	£ / R On 12-Dec-08			Currency Future	1	20,000	296.83	Client	Buy
11:01:51	£ / R On 12-Dec-08			Currency Future	1	4,000	0.00	Client	Sell
12:45:26	£ / R On 15-Sep-08			Currency Future	1	43,000	0.00	Client	Sell
12:45:41	£ / R On 15-Sep-08			Currency Future	1	2,000	0.00	Client	Sell
12:46:01	£ / R On 15-Sep-08			Currency Future	1	10,000	0.00	Client	Sell
12:46:26	£ / R On 15-Sep-08			Currency Future	1	1,000	0.00	Client	Sell
12:46:44	£ / R On 15-Sep-08			Currency Future	1	1,000	0.00	Client	Sell
12:46:55	£ / R On 15-Sep-08			Currency Future	1	23,000	0.00	Client	Sell
12:47:18	£ / R On 15-Sep-08			Currency Future	1	20,000	0.00	Client	Sell
12:51:37	£ / R On 15-Sep-08			Currency Future	1	3,000	43.73	Member	Buy
12:52:12	£ / R On 15-Sep-08			Currency Future	1	3,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
12:54:34	£ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
13:19:26	£ / R On 12-Dec-08			Currency Future	1	4,000	0.00	Client	Sell
14:36:19	£ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Client	Sell
Total for £ / R Currency Future:					19	219,000	632.10		
09:20:03	€ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Client	Sell
09:23:21	€ / R On 12-Dec-08			Currency Future	1	20,000	235.78	Client	Buy
09:23:21	€ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Client	Sell
10:30:33	€ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
10:40:46	€ / R On 15-Sep-08			Currency Future	1	50,000	0.00	Member	Sell
10:41:31	€ / R On 12-Dec-08			Currency Future	1	50,000	589.24	Member	Buy
10:44:24	€ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Client	Sell
10:48:54	€ / R On 12-Dec-08			Currency Future	1	50,000	0.00	Client	Sell
10:49:17	€ / R On 15-Sep-08			Currency Future	1	50,000	579.86	Client	Buy
11:01:18	€ / R On 12-Dec-08			Currency Future	1	400,000	0.00	Member	Sell
11:08:23	€ / R On 12-Dec-08			Currency Future	1	25,000	0.00	Client	Sell
12:41:50	€ / R On 15-Sep-08			Currency Future	1	59,000	0.00	Client	Sell
12:42:37	€ / R On 15-Sep-08			Currency Future	1	2,000	0.00	Client	Sell
12:43:11	€ / R On 15-Sep-08			Currency Future	1	13,000	0.00	Client	Sell
12:43:30	€ / R On 15-Sep-08			Currency Future	1	2,000	0.00	Client	Sell
12:43:52	€ / R On 15-Sep-08			Currency Future	1	1,000	0.00	Client	Sell
12:44:19	€ / R On 15-Sep-08			Currency Future	1	33,000	0.00	Client	Sell
12:44:34	€ / R On 15-Sep-08			Currency Future	1	5,000	0.00	Client	Sell
13:13:39	€ / R On 12-Dec-08			Currency Future	1	400,000	4,753.96	Client	Buy
16:57:40	€ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Member	Sell
16:57:40	€ / R On 12-Dec-08			Currency Future	1	5,000	59.02	Client	Buy
Total for € / R Currency Future:					21	1,216,000	6,217.85		
12:53:53	ALBI On 05-Feb-09			Index Future	1	580,000	0.00	Member	Buy
12:53:53	ALBI On 05-Feb-09			Index Future	1	580,000	0.00	Client	Sell
12:55:02	ALBI On 06-Nov-08			Index Future	1	580,000	0.00	Client	Buy
12:55:02	ALBI On 06-Nov-08			Index Future	1	580,000	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 ALBI Index Future:					4	2,320,000	0.00		
15:11:59	R153 On 06-Nov-08			Bond Future	1	100,000	0.00		Sell
15:11:59	R153 On 06-Nov-08			Bond Future	1	100,000	1,078.88	Member	Buy
Total for R153 Bond Future:					2	200,000	1,078.88		
11:09:20	ZAAD On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
Total for ZAAD Currency Future:					1	10,000	0.00		
Grand Total for all Instruments:					160	77,880,000	318,214.09		