



# Derivatives Matched Trades Report

Report for 19/09/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:03:30	\$ / R On 12-Dec-08			Currency Future	1	12,500,000	105,075.00	Member	Buy
09:05:15	\$ / R On 12-Dec-08			Currency Future	1	12,500,000	0.00	Client	Sell
09:05:40	\$ / R On 12-Dec-08			Currency Future	1	1,000	8.26	Client	Buy
09:05:40	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
09:05:40	\$ / R On 12-Dec-08			Currency Future	1	24,000	0.00	Client	Sell
09:08:19	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
09:10:24	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	0.00	Member	Sell
09:20:07	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	8,269.50	Client	Buy
09:22:20	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	0.00	Member	Sell
09:23:49	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	8,275.70	Client	Buy
09:37:53	\$ / R On 12-Dec-08			Currency Future	1	2,000	16.48	Client	Buy
09:37:53	\$ / R On 12-Dec-08			Currency Future	1	2,000	0.00	Client	Sell
09:44:12	\$ / R On 12-Dec-08			Currency Future	1	20,000	164.80	Client	Buy
09:44:12	\$ / R On 12-Dec-08			Currency Future	1	8,000	65.92	Client	Buy
09:45:37	\$ / R On 16-Mar-09			Currency Future	1	45,000	0.00	Client	Sell
09:52:51	\$ / R On 12-Dec-08			Currency Future	1	2,500,000	20,550.00	Member	Buy
10:01:22	\$ / R On 16-Mar-09			Currency Future	1	40,000	336.72	Client	Buy
10:09:30	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	0.00	Member	Sell
10:13:53	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	8,258.00	Client	Buy
10:29:48	\$ / R On 12-Dec-08			Currency Future	1	290,000	2,386.09	Member	Buy
10:44:14	\$ / R On 12-Dec-08			Currency Future	1	25,000	0.00	Client	Sell
10:44:14	\$ / R On 12-Dec-08			Currency Future	1	25,000	206.00	Client	Buy
11:22:16	\$ / R On 12-Dec-08			Currency Future	1	83,000	683.05	Member	Buy
11:24:24	\$ / R On 12-Dec-08			Currency Future	1	83,000	0.00	Client	Sell
11:53:31	\$ / R On 12-Jun-09			Currency Future	1	500,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:59:12	\$ / R On 12-Dec-08			Currency Future	1	290,000	0.00	Client	Sell
11:59:50	\$ / R On 12-Dec-08			Currency Future	1	2,500,000	0.00	Client	Sell
12:00:18	\$ / R On 12-Jun-09			Currency Future	1	500,000	4,307.65	Client	Buy
12:10:25	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	0.00	Member	Sell
12:13:17	\$ / R On 12-Dec-08			Currency Future	1	10,000	82.64	Client	Buy
12:14:56	\$ / R On 12-Dec-08			Currency Future	1	500,000	4,206.75	Client	Buy
12:14:56	\$ / R On 12-Dec-08			Currency Future	1	500,000	0.00	Member	Sell
12:15:13	\$ / R On 12-Dec-08			Currency Future	1	500,000	4,128.50	Member	Buy
12:15:13	\$ / R On 12-Dec-08			Currency Future	1	500,000	0.00	Client	Sell
12:15:26	\$ / R On 12-Dec-08			Currency Future	1	200,000	0.00	Client	Sell
12:15:26	\$ / R On 12-Dec-08			Currency Future	1	200,000	1,655.40	Member	Buy
12:17:14	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	8,280.60	Client	Buy
12:30:18	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	8,263.60	Client	Buy
12:32:50	\$ / R On 12-Dec-08			Currency Future	1	90,000	747.45	Member	Buy
12:32:50	\$ / R On 12-Dec-08			Currency Future	1	90,000	0.00	Client	Sell
12:40:19	\$ / R On 12-Dec-08			Currency Future	1	700,000	5,784.52	Client	Buy
12:51:15	\$ / R On 12-Dec-08			Currency Future	1	6,000	49.58	Client	Buy
12:53:14	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	0.00	Member	Sell
13:01:23	\$ / R On 12-Dec-08			Currency Future	1	3,000	24.79	Client	Buy
13:02:03	\$ / R On 12-Jun-09			Currency Future	1	20,000	172.22	Client	Buy
13:06:16	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Member	Sell
13:16:10	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	8,291.60	Client	Buy
13:20:24	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	0.00	Member	Sell
13:32:49	\$ / R On 12-Dec-08			Currency Future	1	20,000	164.80	Client	Buy
13:34:07	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	8,290.30	Client	Buy
13:36:42	\$ / R On 12-Dec-08			Currency Future	1	40,000	329.20	Client	Buy
13:36:42	\$ / R On 12-Dec-08			Currency Future	1	41,000	337.43	Client	Buy
13:36:42	\$ / R On 12-Dec-08			Currency Future	1	41,000	0.00	Member	Sell
13:36:42	\$ / R On 12-Dec-08			Currency Future	1	40,000	0.00	Member	Sell
13:37:10	\$ / R On 16-Mar-09			Currency Future	1	10,000	83.92	Client	Buy
14:25:46	\$ / R On 12-Dec-08			Currency Future	1	750,000	0.00	Member	Sell
14:28:40	\$ / R On 12-Dec-08			Currency Future	1	10,000	82.15	Client	Buy
14:28:45	\$ / R On 12-Dec-08			Currency Future	1	50,000	410.50	Client	Buy
14:30:57	\$ / R On 12-Dec-08			Currency Future	1	10,000	82.00	Client	Buy
14:31:00	\$ / R On 12-Dec-08			Currency Future	1	5,000	41.00	Client	Buy
14:31:01	\$ / R On 12-Dec-08			Currency Future	1	5,000	41.00	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
14:31:01	\$ / R On 12-Dec-08			Currency Future	1	30,000	246.00	Client	Buy
14:31:01	\$ / R On 12-Dec-08			Currency Future	1	30,000	0.00	Member	Sell
14:31:01	\$ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Member	Sell
14:32:36	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Member	Sell
14:32:36	\$ / R On 12-Dec-08			Currency Future	1	10,000	81.80	Client	Buy
14:32:36	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Member	Sell
14:32:36	\$ / R On 12-Dec-08			Currency Future	1	10,000	81.82	Client	Buy
14:33:20	\$ / R On 12-Dec-08			Currency Future	1	35,000	285.60	Client	Buy
14:33:20	\$ / R On 12-Dec-08			Currency Future	1	35,000	0.00	Member	Sell
14:34:15	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Member	Sell
14:34:15	\$ / R On 12-Dec-08			Currency Future	1	10,000	81.50	Client	Buy
14:34:15	\$ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Member	Sell
14:34:15	\$ / R On 12-Jun-09			Currency Future	1	20,000	170.00	Client	Buy
14:35:47	\$ / R On 12-Dec-08			Currency Future	1	1,200,000	9,717.00	Member	Buy
14:35:47	\$ / R On 12-Dec-08			Currency Future	1	1,200,000	0.00	Client	Sell
14:36:30	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	8,172.90	Member	Buy
14:36:40	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	8,172.90	Member	Buy
14:36:47	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	8,172.90	Member	Buy
14:36:56	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	8,177.80	Member	Buy
14:37:21	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	8,177.80	Member	Buy
14:37:33	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	8,182.80	Member	Buy
14:41:02	\$ / R On 16-Mar-09			Currency Future	1	8,000	0.00	Member	Sell
14:41:02	\$ / R On 16-Mar-09			Currency Future	1	8,000	66.40	Client	Buy
14:42:06	\$ / R On 12-Jun-09			Currency Future	1	500,000	0.00	Member	Sell
14:42:59	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	8,172.90	Member	Buy
14:45:45	\$ / R On 12-Dec-08			Currency Future	1	10,000	82.80	Client	Buy
14:46:42	\$ / R On 12-Dec-08			Currency Future	1	750,000	6,167.03	Client	Buy
14:48:42	\$ / R On 16-Mar-09			Currency Future	1	55,000	457.85	Client	Buy
14:48:42	\$ / R On 16-Mar-09			Currency Future	1	55,000	0.00	Member	Sell
14:52:22	\$ / R On 16-Mar-09			Currency Future	1	40,000	0.00	Member	Sell
14:52:22	\$ / R On 16-Mar-09			Currency Future	1	40,000	332.00	Client	Buy
14:52:27	\$ / R On 12-Dec-08			Currency Future	1	5,000	40.45	Client	Buy
14:52:27	\$ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Client	Sell
14:52:44	\$ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Client	Sell
14:52:44	\$ / R On 12-Dec-08			Currency Future	1	5,000	40.35	Member	Buy
14:52:58	\$ / R On 12-Dec-08			Currency Future	1	110,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
14:52:58	\$ / R On 12-Dec-08			Currency Future	1	110,000	894.97	Client	Buy
14:53:49	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	0.00	Client	Sell
14:54:22	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	0.00	Client	Sell
14:54:46	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	0.00	Client	Sell
14:55:17	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	0.00	Client	Sell
14:55:37	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	0.00	Client	Sell
14:55:56	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	0.00	Client	Sell
14:56:22	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	0.00	Client	Sell
15:04:54	\$ / R On 12-Dec-08			Currency Future	1	4,000	32.45	Client	Buy
15:05:09	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Member	Sell
15:05:09	\$ / R On 12-Dec-08			Currency Future	1	1,000	8.12	Client	Buy
15:10:16	\$ / R On 12-Dec-08			Currency Future	1	4,000	0.00	Client	Sell
15:10:24	\$ / R On 12-Dec-08			Currency Future	1	9,000	0.00	Client	Sell
15:10:24	\$ / R On 12-Dec-08			Currency Future	1	9,000	72.72	Member	Buy
15:14:37	\$ / R On 12-Jun-09			Currency Future	1	500,000	4,259.85	Client	Buy
15:18:49	\$ / R On 12-Dec-08			Currency Future	1	50,000	406.50	Client	Buy
15:19:33	\$ / R On 12-Dec-08			Currency Future	1	50,000	0.00	Member	Sell
15:20:45	\$ / R On 12-Dec-08			Currency Future	1	50,000	406.12	Member	Buy
15:22:42	\$ / R On 12-Dec-08			Currency Future	1	1,000	8.13	Client	Buy
15:22:42	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
15:23:50	\$ / R On 12-Dec-08			Currency Future	1	109,000	886.34	Client	Buy
15:23:51	\$ / R On 12-Dec-08			Currency Future	1	109,000	0.00	Member	Sell
15:24:36	\$ / R On 12-Dec-08			Currency Future	1	109,000	885.11	Member	Buy
15:25:59	\$ / R On 16-Mar-09			Currency Future	1	20,000	165.80	Client	Buy
15:25:59	\$ / R On 16-Mar-09			Currency Future	1	20,000	0.00	Member	Sell
15:27:18	\$ / R On 12-Dec-08			Currency Future	1	1,000	8.10	Client	Buy
15:27:18	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
15:27:25	\$ / R On 12-Dec-08			Currency Future	1	49,000	396.90	Client	Buy
15:27:40	\$ / R On 16-Mar-09			Currency Future	1	10,000	82.69	Client	Buy
15:27:40	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Member	Sell
15:31:15	\$ / R On 12-Dec-08			Currency Future	1	1,000	8.08	Client	Buy
15:31:15	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Member	Sell
15:31:15	\$ / R On 16-Mar-09			Currency Future	1	40,000	0.00	Member	Sell
15:31:15	\$ / R On 16-Mar-09			Currency Future	1	3,000	0.00	Member	Sell
15:31:15	\$ / R On 16-Mar-09			Currency Future	1	3,000	24.76	Client	Buy
15:31:15	\$ / R On 16-Mar-09			Currency Future	1	40,000	330.00	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:32:19	\$ / R On 12-Dec-08			Currency Future	1	10,000	80.60	Client	Buy
15:32:19	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Member	Sell
15:32:34	\$ / R On 12-Dec-08			Currency Future	1	5,000	40.25	Client	Buy
15:32:45	\$ / R On 12-Dec-08			Currency Future	1	5,000	40.20	Client	Buy
15:32:51	\$ / R On 12-Dec-08			Currency Future	1	40,000	0.00	Member	Sell
15:32:51	\$ / R On 12-Dec-08			Currency Future	1	40,000	322.34	Client	Buy
15:35:12	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Member	Sell
15:35:12	\$ / R On 12-Dec-08			Currency Future	1	10,000	80.77	Client	Buy
15:44:10	\$ / R On 12-Dec-08			Currency Future	1	2,000,000	16,107.20	Member	Buy
15:44:10	\$ / R On 12-Dec-08			Currency Future	1	2,000,000	0.00	Client	Sell
15:44:46	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Member	Sell
15:44:46	\$ / R On 12-Dec-08			Currency Future	1	10,000	81.05	Client	Buy
15:45:25	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
15:45:25	\$ / R On 12-Dec-08			Currency Future	1	1,000	8.06	Client	Buy
15:45:29	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
15:46:03	\$ / R On 12-Dec-08			Currency Future	1	1,214,000	0.00	Client	Sell
15:46:03	\$ / R On 12-Dec-08			Currency Future	1	1,214,000	9,764.93	Member	Buy
15:51:39	\$ / R On 16-Mar-09			Currency Future	1	10,000	82.60	Client	Buy
15:53:31	\$ / R On 12-Dec-08			Currency Future	1	300,000	2,428.68	Client	Buy
15:53:31	\$ / R On 12-Dec-08			Currency Future	1	300,000	0.00	Member	Sell
15:55:00	\$ / R On 12-Dec-08			Currency Future	1	30,000	246.84	Client	Buy
16:02:39	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
16:03:51	\$ / R On 12-Dec-08			Currency Future	1	50,000	406.66	Client	Buy
16:08:11	\$ / R On 12-Dec-08			Currency Future	1	30,000	0.00	Member	Sell
16:14:37	\$ / R On 12-Dec-08			Currency Future	1	4,000	0.00	Member	Sell
16:15:16	\$ / R On 12-Dec-08			Currency Future	1	25,000	203.25	Client	Buy
16:35:35	\$ / R On 12-Dec-08			Currency Future	1	10,000,000	0.00	Member	Sell
16:47:19	\$ / R On 12-Dec-08			Currency Future	1	10,000	81.72	Client	Buy
16:49:52	\$ / R On 12-Dec-08			Currency Future	1	10,000,000	81,522.00	Client	Buy
17:12:35	\$ / R On 12-Dec-08			Currency Future	1	4,000	32.46	Member	Buy
<b>Total for \$ / R Currency Future:</b>					<b>163</b>	<b>96,210,000</b>	<b>405,639.97</b>		
09:55:00	£ / R On 12-Dec-08			Currency Future	1	4,000,000	58,902.00	Member	Buy
11:25:19	£ / R On 12-Dec-08			Currency Future	1	4,000,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
12:20:25	£ / R On 12-Dec-08			Currency Future	1	20,000	295.84	Client	Buy
12:31:18	£ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
12:31:18	£ / R On 12-Dec-08			Currency Future	1	10,000	147.72	Client	Buy
12:31:18	£ / R On 12-Dec-08			Currency Future	1	6,000	88.75	Client	Buy
14:01:49	£ / R On 16-Mar-09			Currency Future	1	3,000	0.00	Client	Sell
14:01:49	£ / R On 16-Mar-09			Currency Future	1	2,000	0.00	Client	Sell
14:01:49	£ / R On 16-Mar-09			Currency Future	1	3,000	44.85	Member	Buy
14:01:49	£ / R On 16-Mar-09			Currency Future	1	2,000	29.90	Member	Buy
14:32:28	£ / R On 12-Dec-08			Currency Future	1	10,000	147.00	Client	Buy
14:32:28	£ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Member	Sell
<b>Total for £ / R Currency Future:</b>					<b>12</b>	<b>8,076,000</b>	<b>59,656.07</b>		
08:58:23	€ / R On 12-Dec-08			Currency Future	1	5,000	59.15	Client	Buy
09:08:34	€ / R On 12-Dec-08			Currency Future	1	50,000	588.39	Client	Buy
09:09:10	€ / R On 12-Dec-08			Currency Future	1	5,000	58.91	Client	Buy
09:09:37	€ / R On 12-Dec-08			Currency Future	1	5,000	58.86	Client	Buy
09:16:16	€ / R On 12-Dec-08			Currency Future	1	5,000	58.80	Client	Buy
10:42:07	€ / R On 12-Dec-08			Currency Future	1	25,000	293.55	Client	Buy
13:36:42	€ / R On 12-Dec-08			Currency Future	1	7,000	81.90	Client	Buy
13:36:42	€ / R On 12-Dec-08			Currency Future	1	5,000	58.50	Client	Buy
13:36:42	€ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Member	Sell
13:36:42	€ / R On 12-Dec-08			Currency Future	1	7,000	0.00	Member	Sell
14:05:15	€ / R On 16-Mar-09			Currency Future	1	2,000	23.70	Member	Buy
14:05:15	€ / R On 16-Mar-09			Currency Future	1	2,000	0.00	Client	Sell
14:26:57	€ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Member	Sell
14:26:57	€ / R On 12-Dec-08			Currency Future	1	5,000	58.45	Client	Buy
14:30:45	€ / R On 12-Dec-08			Currency Future	1	387,000	0.00	Member	Sell
14:32:16	€ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Member	Sell
14:32:16	€ / R On 12-Dec-08			Currency Future	1	5,000	58.30	Client	Buy
14:34:16	€ / R On 12-Jun-09			Currency Future	1	40,000	0.00	Member	Sell
14:34:16	€ / R On 12-Jun-09			Currency Future	1	40,000	480.00	Client	Buy
16:58:14	€ / R On 12-Dec-08			Currency Future	1	3,000,000	0.00	Member	Sell
16:58:44	€ / R On 12-Dec-08			Currency Future	1	3,000,000	35,108.10	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>21</b>	<b>6,610,000</b>	<b>36,986.60</b>		
16:20:45	R153 On 06-Nov-08			Bond Future	1	19,000,000	0.00		Sell
16:20:45	R153 On 06-Nov-08			Bond Future	1	19,000,000	205,418.42	Client	Buy
<b>Total for R153 Bond Future:</b>					<b>2</b>	<b>38,000,000</b>	<b>205,418.42</b>		
10:33:47	R157 On 06-Nov-08			Bond Future	1	2,200,000	0.00	Member	Sell
10:33:47	R157 On 06-Nov-08			Bond Future	1	2,200,000	27,520.44	Client	Buy
13:50:24	R157 On 06-Nov-08			Bond Future	1	3,700,000	0.00	Member	Sell
13:50:24	R157 On 06-Nov-08			Bond Future	1	3,700,000	46,241.66	Client	Buy
<b>Total for R157 Bond Future:</b>					<b>4</b>	<b>11,800,000</b>	<b>73,762.09</b>		
15:14:10	ZAAD On 12-Dec-08			Currency Future	1	1,000,000	6,570.00	Member	Buy
15:16:32	ZAAD On 12-Dec-08			Currency Future	1	1,000,000	0.00	Client	Sell
<b>Total for ZAAD Currency Future:</b>					<b>2</b>	<b>2,000,000</b>	<b>6,570.00</b>		
<b>Grand Total for all Instruments:</b>					<b>204</b>	<b>162,696,000</b>	<b>788,033.15</b>		