



Derivatives Matched Trades Report

Report for 23/09/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:00:56	\$ / R On 12-Dec-08			Currency Future	1	35,000	283.76	Member	Buy
09:01:13	\$ / R On 12-Dec-08			Currency Future	1	1,000	8.12	Client	Buy
09:03:39	\$ / R On 12-Dec-08			Currency Future	1	29,000	235.48	Client	Buy
09:03:47	\$ / R On 12-Dec-08			Currency Future	1	20,000	162.25	Member	Buy
09:04:00	\$ / R On 12-Dec-08			Currency Future	1	35,000	0.00	Member	Sell
09:06:28	\$ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Client	Sell
09:13:34	\$ / R On 12-Dec-08			Currency Future	1	2,000,000	0.00	Member	Sell
09:31:54	\$ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Client	Sell
09:31:54	\$ / R On 12-Dec-08			Currency Future	1	5,000	40.55	Client	Buy
09:36:36	\$ / R On 12-Dec-08			Currency Future	1	10,000	81.25	Client	Buy
10:50:05	\$ / R On 12-Dec-08			Currency Future	1	2,000,000	16,240.00	Client	Buy
10:50:05	\$ / R On 12-Dec-08			Currency Future	1	2,000,000	0.00	Client	Sell
10:50:22	\$ / R On 12-Dec-08			Currency Future	1	2,000,000	0.00	Client	Sell
10:50:22	\$ / R On 12-Dec-08			Currency Future	1	2,000,000	16,240.00	Member	Buy
11:00:06	\$ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Client	Sell
11:00:22	\$ / R On 12-Dec-08			Currency Future	1	230,000	0.00	Client	Sell
11:00:41	\$ / R On 12-Dec-08			Currency Future	1	2,000,000	16,275.20	Client	Buy
11:03:35	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
11:03:49	\$ / R On 12-Dec-08			Currency Future	1	19,000	0.00	Client	Sell
11:49:10	\$ / R On 12-Dec-08			Currency Future	1	10,000	81.35	Member	Buy
11:50:38	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Member	Sell
11:50:58	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
12:53:36	\$ / R On 12-Dec-08			Currency Future	1	10,000,000	0.00	Member	Sell
12:54:09	\$ / R On 12-Dec-08			Currency Future	1	100,000	830.48	Client	Buy
12:54:47	\$ / R On 16-Mar-09			Currency Future	1	40,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
12:57:08	\$ / R On 12-Dec-08			Currency Future	1	60,000	0.00	Member	Sell
12:57:12	\$ / R On 12-Dec-08			Currency Future	1	60,000	498.21	Client	Buy
12:58:27	\$ / R On 12-Dec-08			Currency Future	1	60,000	0.00	Client	Sell
12:59:21	\$ / R On 12-Dec-08			Currency Future	1	30,000	0.00	Member	Sell
12:59:23	\$ / R On 12-Dec-08			Currency Future	1	30,000	250.91	Client	Buy
13:00:44	\$ / R On 12-Dec-08			Currency Future	1	750,000	6,222.60	Member	Buy
13:00:53	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
13:02:38	\$ / R On 16-Mar-09			Currency Future	1	400,000	0.00	Member	Sell
13:03:33	\$ / R On 12-Dec-08			Currency Future	1	15,000	0.00	Client	Sell
13:03:33	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
13:03:33	\$ / R On 12-Dec-08			Currency Future	1	15,000	125.25	Client	Buy
13:03:33	\$ / R On 12-Dec-08			Currency Future	1	10,000	83.30	Client	Buy
13:07:43	\$ / R On 12-Dec-08			Currency Future	1	20,000	166.90	Client	Buy
13:07:43	\$ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Client	Sell
13:08:45	\$ / R On 12-Dec-08			Currency Future	1	8,000	0.00	Client	Sell
13:08:45	\$ / R On 12-Dec-08			Currency Future	1	8,000	66.76	Client	Buy
13:09:36	\$ / R On 12-Dec-08			Currency Future	1	1,000	8.31	Client	Buy
13:09:36	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
13:10:46	\$ / R On 12-Dec-08			Currency Future	1	2,000	16.62	Client	Buy
13:10:46	\$ / R On 12-Dec-08			Currency Future	1	5,000	41.55	Client	Buy
13:10:46	\$ / R On 12-Dec-08			Currency Future	1	1,000	8.31	Client	Buy
13:10:46	\$ / R On 12-Dec-08			Currency Future	1	3,000	0.00	Client	Sell
13:10:46	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
13:10:46	\$ / R On 12-Dec-08			Currency Future	1	2,000	0.00	Client	Sell
13:10:46	\$ / R On 12-Dec-08			Currency Future	1	3,000	24.93	Client	Buy
13:10:46	\$ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Client	Sell
13:10:47	\$ / R On 12-Dec-08			Currency Future	1	22,000	0.00	Client	Sell
13:10:47	\$ / R On 12-Dec-08			Currency Future	1	22,000	183.59	Client	Buy
13:11:41	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
13:11:41	\$ / R On 12-Dec-08			Currency Future	1	10,000	83.50	Client	Buy
13:11:56	\$ / R On 12-Dec-08			Currency Future	1	8,000,000	66,552.80	Member	Buy
13:12:36	\$ / R On 12-Dec-08			Currency Future	1	10,000	83.73	Client	Buy
13:14:11	\$ / R On 16-Mar-09			Currency Future	1	58,000	495.60	Client	Buy
13:14:46	\$ / R On 12-Dec-08			Currency Future	1	2,395,000	0.00	Member	Sell
13:19:07	\$ / R On 12-Dec-08			Currency Future	1	3,000	24.97	Member	Buy
13:26:25	\$ / R On 12-Dec-08			Currency Future	1	5,000	41.55	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
13:26:55	\$ / R On 12-Dec-08			Currency Future	1	5,000	41.55	Client	Buy
13:29:06	\$ / R On 12-Dec-08			Currency Future	1	35,000	0.00	Member	Sell
13:45:58	\$ / R On 12-Dec-08			Currency Future	1	1,000	8.24	Client	Buy
13:46:46	\$ / R On 16-Mar-09			Currency Future	1	1,000	8.40	Client	Buy
13:46:55	\$ / R On 12-Dec-08			Currency Future	1	300,000	2,469.42	Client	Buy
13:47:02	\$ / R On 12-Dec-08			Currency Future	1	50,000	411.57	Client	Buy
13:47:05	\$ / R On 12-Dec-08			Currency Future	1	50,000	0.00	Member	Sell
13:49:01	\$ / R On 12-Dec-08			Currency Future	1	50,000	414.88	Client	Buy
13:49:03	\$ / R On 12-Dec-08			Currency Future	1	30,000	247.29	Client	Buy
13:49:17	\$ / R On 12-Dec-08			Currency Future	1	11,000	90.64	Client	Buy
13:52:54	\$ / R On 12-Dec-08			Currency Future	1	100,000	0.00	Member	Sell
13:54:46	\$ / R On 12-Dec-08			Currency Future	1	30,000	0.00	Client	Sell
13:54:46	\$ / R On 12-Dec-08			Currency Future	1	30,000	246.60	Client	Buy
13:55:07	\$ / R On 12-Dec-08			Currency Future	1	20,000	164.40	Client	Buy
13:55:07	\$ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Client	Sell
13:57:21	\$ / R On 12-Dec-08			Currency Future	1	20,000	165.08	Client	Buy
13:58:05	\$ / R On 12-Dec-08			Currency Future	1	2,395,000	20,017.17	Member	Buy
13:58:39	\$ / R On 12-Dec-08			Currency Future	1	1,213,000	0.00	Member	Sell
13:58:54	\$ / R On 12-Dec-08			Currency Future	1	3,000	0.00	Client	Sell
14:04:19	\$ / R On 16-Mar-09			Currency Future	1	40,000	338.86	Client	Buy
14:05:43	\$ / R On 12-Dec-08			Currency Future	1	10,000	82.61	Client	Buy
14:07:14	\$ / R On 12-Dec-08			Currency Future	1	35,000	291.66	Member	Buy
14:07:26	\$ / R On 12-Dec-08			Currency Future	1	25,000	206.35	Client	Buy
14:08:53	\$ / R On 12-Dec-08			Currency Future	1	10,000	82.40	Client	Buy
14:14:14	\$ / R On 12-Dec-08			Currency Future	1	10,000	81.96	Client	Buy
14:14:14	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
14:16:07	\$ / R On 12-Dec-08			Currency Future	1	30,000	250.91	Client	Buy
14:16:07	\$ / R On 12-Dec-08			Currency Future	1	30,000	0.00	Client	Sell
14:17:09	\$ / R On 12-Dec-08			Currency Future	1	300,000	0.00	Client	Sell
14:21:03	\$ / R On 12-Dec-08			Currency Future	1	20,000	165.47	Client	Buy
14:21:56	\$ / R On 12-Dec-08			Currency Future	1	100,000	822.69	Member	Buy
14:24:18	\$ / R On 12-Dec-08			Currency Future	1	10,000,000	82,480.00	Client	Buy
14:24:34	\$ / R On 12-Dec-08			Currency Future	1	8,000,000	0.00	Client	Sell
14:24:53	\$ / R On 12-Dec-08			Currency Future	1	750,000	0.00	Client	Sell
14:27:21	\$ / R On 12-Dec-08			Currency Future	1	1,208,000	0.00	Member	Sell
14:28:54	\$ / R On 12-Dec-08			Currency Future	1	4,000,000	33,023.60	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
14:30:59	\$ / R On 12-Dec-08			Currency Future	1	2,000	16.54	Client	Buy
14:30:59	\$ / R On 12-Dec-08			Currency Future	1	2,000	0.00	Client	Sell
14:33:27	\$ / R On 16-Mar-09			Currency Future	1	150,000	1,272.57	Client	Buy
14:36:21	\$ / R On 12-Dec-08			Currency Future	1	10,000	83.00	Client	Buy
14:43:52	\$ / R On 12-Dec-08			Currency Future	1	1,213,000	9,987.11	Member	Buy
14:46:01	\$ / R On 12-Dec-08			Currency Future	1	1,208,000	10,000.07	Member	Buy
14:51:00	\$ / R On 16-Mar-09			Currency Future	1	40,000	0.00	Client	Sell
14:52:04	\$ / R On 12-Dec-08			Currency Future	1	4,000,000	33,119.60	Member	Buy
15:02:05	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
15:02:05	\$ / R On 12-Dec-08			Currency Future	1	10,000	82.80	Client	Buy
15:14:29	\$ / R On 12-Dec-08			Currency Future	1	80,000	662.73	Member	Buy
15:15:15	\$ / R On 12-Dec-08			Currency Future	1	80,000	0.00	Member	Sell
15:17:56	\$ / R On 12-Dec-08			Currency Future	1	10,000	83.00	Client	Buy
15:17:56	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
15:33:10	\$ / R On 12-Dec-08			Currency Future	1	15,000	0.00	Client	Sell
15:33:10	\$ / R On 12-Dec-08			Currency Future	1	15,000	124.07	Client	Buy
15:37:11	\$ / R On 12-Dec-08			Currency Future	1	15,000	124.20	Client	Buy
15:37:11	\$ / R On 12-Dec-08			Currency Future	1	35,000	290.15	Client	Buy
15:37:11	\$ / R On 12-Dec-08			Currency Future	1	35,000	0.00	Client	Sell
15:37:11	\$ / R On 12-Dec-08			Currency Future	1	15,000	0.00	Client	Sell
15:38:13	\$ / R On 16-Mar-09			Currency Future	1	400,000	3,416.04	Client	Buy
15:39:13	\$ / R On 12-Dec-08			Currency Future	1	500,000	0.00	Member	Sell
15:39:13	\$ / R On 12-Dec-08			Currency Future	1	500,000	4,123.15	Client	Buy
15:39:34	\$ / R On 12-Dec-08			Currency Future	1	200,000	0.00	Member	Sell
15:39:34	\$ / R On 12-Dec-08			Currency Future	1	200,000	1,658.60	Client	Buy
15:40:37	\$ / R On 12-Dec-08			Currency Future	1	30,000	0.00	Client	Sell
15:44:39	\$ / R On 12-Dec-08			Currency Future	1	2,408,000	19,922.11	Member	Buy
15:49:22	\$ / R On 12-Dec-08			Currency Future	1	2,408,000	0.00	Member	Sell
15:50:59	\$ / R On 12-Dec-08			Currency Future	1	2,000	16.54	Client	Buy
15:53:51	\$ / R On 16-Mar-09			Currency Future	1	31,000	0.00	Client	Sell
15:53:51	\$ / R On 16-Mar-09			Currency Future	1	31,000	260.87	Client	Buy
15:54:57	\$ / R On 16-Mar-09			Currency Future	1	20,000	168.00	Client	Buy
15:54:57	\$ / R On 16-Mar-09			Currency Future	1	20,000	0.00	Client	Sell
15:56:19	\$ / R On 12-Dec-08			Currency Future	1	18,000	148.73	Client	Buy
16:25:14	\$ / R On 12-Dec-08			Currency Future	1	15,000	0.00	Client	Sell
16:25:14	\$ / R On 12-Dec-08			Currency Future	1	15,000	124.35	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:27:32	\$ / R On 12-Dec-08			Currency Future	1	45,000	373.41	Client	Buy
16:33:48	\$ / R On 12-Dec-08			Currency Future	1	12,000	0.00	Client	Sell
16:33:48	\$ / R On 12-Dec-08			Currency Future	1	12,000	99.12	Client	Buy
16:46:34	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
16:53:22	\$ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Client	Sell
16:55:06	\$ / R On 12-Dec-08			Currency Future	1	4,000	33.19	Client	Buy
16:55:06	\$ / R On 12-Dec-08			Currency Future	1	4,000	0.00	Client	Sell
16:58:23	\$ / R On 12-Dec-08			Currency Future	1	76,000	0.00	Client	Sell
16:58:29	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
16:59:04	\$ / R On 12-Dec-08			Currency Future	1	4,000,000	0.00	Client	Sell
16:59:23	\$ / R On 12-Dec-08			Currency Future	1	4,000,000	0.00	Client	Sell
Total for \$ / R Currency Future:					144	85,592,000	353,759.52		
11:00:28	£ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Client	Sell
11:00:28	£ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Client	Sell
11:31:24	£ / R On 12-Dec-08			Currency Future	1	30,000	0.00	Client	Sell
12:38:31	£ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Client	Sell
12:46:44	£ / R On 12-Dec-08			Currency Future	1	30,000	0.00	Client	Sell
14:09:52	£ / R On 16-Mar-09			Currency Future	1	25,000	386.87	Client	Buy
14:52:18	£ / R On 12-Dec-08			Currency Future	1	14,000	0.00	Client	Sell
16:58:33	£ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
Total for £ / R Currency Future:					8	169,000	386.87		
09:14:40	€ / R On 12-Dec-08			Currency Future	1	2,000,000	23,847.80	Member	Buy
09:22:35	€ / R On 12-Dec-08			Currency Future	1	2,000,000	0.00	Client	Sell
09:28:16	€ / R On 12-Dec-08			Currency Future	1	2,000,000	0.00	Member	Sell
09:30:04	€ / R On 12-Dec-08			Currency Future	1	2,000,000	0.00	Member	Sell
09:30:27	€ / R On 12-Dec-08			Currency Future	1	2,000,000	23,922.00	Client	Buy
09:30:52	€ / R On 12-Dec-08			Currency Future	1	2,000,000	24,132.00	Client	Buy
12:08:47	€ / R On 12-Dec-08			Currency Future	1	1,000,000	0.00	Member	Sell
12:25:27	€ / R On 12-Dec-08			Currency Future	1	1,000,000	0.00	Member	Sell
12:45:46	€ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
12:47:04	€ / R On 12-Dec-08			Currency Future	1	30,000	0.00	Client	Sell
12:58:50	€ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
13:06:38	€ / R On 12-Dec-08			Currency Future	1	2,000,000	0.00	Member	Sell
13:09:01	€ / R On 12-Dec-08			Currency Future	1	1,000,000	12,036.00	Client	Buy
13:09:22	€ / R On 12-Dec-08			Currency Future	1	1,000,000	12,049.90	Client	Buy
13:09:49	€ / R On 12-Dec-08			Currency Future	1	2,000,000	24,703.00	Client	Buy
13:15:11	€ / R On 12-Dec-08			Currency Future	1	1,619,000	0.00	Member	Sell
13:46:50	€ / R On 12-Dec-08			Currency Future	1	7,000	85.16	Client	Buy
13:46:53	€ / R On 12-Dec-08			Currency Future	1	15,000	182.48	Client	Buy
13:52:54	€ / R On 12-Dec-08			Currency Future	1	4,000,000	48,426.00	Member	Buy
13:55:53	€ / R On 12-Dec-08			Currency Future	1	4,000,000	0.00	Client	Sell
13:57:47	€ / R On 12-Dec-08			Currency Future	1	1,619,000	19,979.43	Member	Buy
13:59:33	€ / R On 12-Dec-08			Currency Future	1	821,000	0.00	Member	Sell
14:05:35	€ / R On 12-Dec-08			Currency Future	1	20,000	243.86	Client	Buy
14:10:48	€ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
14:24:10	€ / R On 12-Dec-08			Currency Future	1	818,000	0.00	Member	Sell
14:37:01	€ / R On 12-Dec-08			Currency Future	1	100,000	1,214.75	Member	Buy
14:46:38	€ / R On 12-Dec-08			Currency Future	1	821,000	9,998.22	Member	Buy
14:46:56	€ / R On 12-Dec-08			Currency Future	1	818,000	9,979.03	Member	Buy
15:03:59	€ / R On 12-Dec-08			Currency Future	1	7,000	0.00	Client	Sell
15:09:09	€ / R On 12-Dec-08			Currency Future	1	100,000	0.00	Client	Sell
15:40:36	€ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
15:40:36	€ / R On 12-Dec-08			Currency Future	1	10,000	122.50	Client	Buy
15:41:36	€ / R On 12-Dec-08			Currency Future	1	1,629,000	19,885.85	Member	Buy
15:48:56	€ / R On 12-Dec-08			Currency Future	1	1,629,000	0.00	Member	Sell
15:56:47	€ / R On 12-Dec-08			Currency Future	1	10,000	122.00	Client	Buy
Total for € / R Currency Future:					35	38,114,000	230,929.99		
08:29:11	R157 On 06-Nov-08			Bond Future	1	10,000,000	0.00	Member	Sell
08:29:11	R157 On 06-Nov-08			Bond Future	1	10,000,000	125,619.95	Client	Buy
15:10:52	R157 On 06-Nov-08			Bond Future	1	20,000,000	249,126.10	Member	Buy
15:10:52	R157 On 06-Nov-08			Bond Future	1	20,000,000	0.00	Client	Sell
15:38:07	R157 On 06-Nov-08			Bond Future	1	26,000,000	325,617.24	Member	Buy
15:38:07	R157 On 06-Nov-08			Bond Future	1	26,000,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:38:40	R157 On 06-Nov-08			Bond Future	1	15,400,000	192,865.60	Member	Buy
15:38:40	R157 On 06-Nov-08			Bond Future	1	15,400,000	0.00	Client	Sell
15:38:56	R157 On 06-Nov-08			Bond Future	1	21,900,000	274,269.91	Member	Buy
15:38:56	R157 On 06-Nov-08			Bond Future	1	21,900,000	0.00	Client	Sell
15:39:16	R157 On 06-Nov-08			Bond Future	1	6,700,000	0.00	Client	Sell
15:39:16	R157 On 06-Nov-08			Bond Future	1	6,700,000	83,909.06	Member	Buy
Total for R157 Bond Future:					12	200,000,000	1,251,407.85		
15:11:24	R186 On 06-Nov-08			Bond Future	1	5,000,000	60,204.05	Member	Buy
15:11:24	R186 On 06-Nov-08			Bond Future	1	5,000,000	0.00	Client	Sell
Total for R186 Bond Future:					2	10,000,000	60,204.05		
15:19:07	R209 On 06-Nov-08			Bond Future	1	700,000	0.00	Member	Sell
15:19:07	R209 On 06-Nov-08			Bond Future	1	700,000	5,619.93		Buy
Total for R209 Bond Future:					2	1,400,000	5,619.93		
15:49:33	ZAAD On 16-Mar-09			Currency Future	1	50,000	0.00	Member	Sell
15:55:36	ZAAD On 16-Mar-09			Currency Future	1	50,000	350.90	Member	Buy
Total for ZAAD Currency Future:					2	100,000	350.90		
Grand Total for all Instruments:					205	335,375,000	1,902,659.11		