



Derivatives Matched Trades Report

Report for 27/10/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:51:34	\$ / R On 12-Dec-08			Currency Future	1	2,000,000	0.00	Client	Sell
08:51:34	\$ / R On 12-Dec-08			Currency Future	1	2,000,000	22,766.00	Member	Buy
08:52:08	\$ / R On 16-Mar-09			Currency Future	1	200,000	2,353.54	Member	Buy
08:52:08	\$ / R On 16-Mar-09			Currency Future	1	200,000	0.00	Client	Sell
09:09:47	\$ / R On 12-Dec-08			Currency Future	1	15,000	0.00	Client	Sell
09:09:47	\$ / R On 12-Dec-08			Currency Future	1	30,000	0.00	Client	Sell
09:13:17	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
09:17:33	\$ / R On 12-Dec-08			Currency Future	1	200,000	2,312.52	Member	Buy
09:17:51	\$ / R On 12-Jun-09			Currency Future	1	250,000	0.00	Client	Sell
09:17:51	\$ / R On 12-Jun-09			Currency Future	1	250,000	3,023.75	Member	Buy
09:36:52	\$ / R On 12-Dec-08			Currency Future	1	500,000	5,705.00	Member	Buy
09:42:55	\$ / R On 12-Dec-08			Currency Future	1	10,000	115.00	Client	Buy
09:51:09	\$ / R On 12-Dec-08			Currency Future	1	500,000	0.00	Member	Sell
09:54:21	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
09:59:50	\$ / R On 12-Dec-08			Currency Future	1	500,000	5,774.15	Client	Buy
10:00:09	\$ / R On 12-Dec-08			Currency Future	1	500,000	0.00	Client	Sell
10:00:28	\$ / R On 12-Dec-08			Currency Future	1	200,000	0.00	Client	Sell
10:03:02	\$ / R On 12-Dec-08			Currency Future	1	190,000	2,188.99	Client	Buy
10:19:44	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
10:38:16	\$ / R On 16-Mar-09			Currency Future	1	20,000	236.38	Client	Buy
10:38:25	\$ / R On 16-Mar-09			Currency Future	1	20,000	236.38	Client	Buy
11:01:29	\$ / R On 16-Mar-09			Currency Future	1	12,000	0.00	Client	Sell
11:15:22	\$ / R On 12-Dec-08			Currency Future	1	1,000	11.50	Client	Buy
11:33:18	\$ / R On 12-Dec-08			Currency Future	1	72,000	824.40	Client	Buy
11:33:18	\$ / R On 12-Dec-08			Currency Future	1	72,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:33:18	\$ / R On 12-Dec-08			Currency Future	1	428,000	0.00	Client	Sell
11:33:29	\$ / R On 12-Dec-08			Currency Future	1	500,000	0.00	Client	Sell
11:33:34	\$ / R On 12-Dec-08			Currency Future	1	2,000	0.00	Client	Sell
11:33:40	\$ / R On 12-Dec-08			Currency Future	1	30,000	0.00	Client	Sell
11:34:44	\$ / R On 12-Dec-08			Currency Future	1	500,000	0.00	Client	Sell
11:34:51	\$ / R On 12-Dec-08			Currency Future	1	500,000	0.00	Client	Sell
11:39:53	\$ / R On 12-Dec-08			Currency Future	1	3,000	34.17	Client	Buy
11:39:53	\$ / R On 12-Dec-08			Currency Future	1	12,000	0.00	Client	Sell
11:39:53	\$ / R On 12-Dec-08			Currency Future	1	3,000	0.00	Client	Sell
11:44:03	\$ / R On 12-Dec-08			Currency Future	1	500,000	0.00	Client	Sell
11:44:10	\$ / R On 12-Dec-08			Currency Future	1	500,000	0.00	Client	Sell
11:48:58	\$ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Client	Sell
11:57:09	\$ / R On 12-Dec-08			Currency Future	1	3,000	34.05	Client	Buy
12:16:37	\$ / R On 12-Dec-08			Currency Future	1	2,000	0.00	Client	Sell
12:16:37	\$ / R On 12-Dec-08			Currency Future	1	2,000	22.75	Client	Buy
12:39:33	\$ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Client	Sell
12:39:33	\$ / R On 12-Dec-08			Currency Future	1	5,000	56.85	Client	Buy
13:27:18	\$ / R On 12-Dec-08			Currency Future	1	185,000	0.00	Member	Sell
13:28:13	\$ / R On 12-Dec-08			Currency Future	1	20,000	226.00	Member	Buy
13:28:13	\$ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Client	Sell
13:33:05	\$ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Member	Sell
13:33:55	\$ / R On 12-Dec-08			Currency Future	1	20,000	226.45	Client	Buy
13:34:03	\$ / R On 12-Dec-08			Currency Future	1	20,000	226.45	Client	Buy
14:20:54	\$ / R On 12-Dec-08			Currency Future	1	150,000	0.00	Member	Sell
14:48:22	\$ / R On 16-Mar-09			Currency Future	1	38,000	442.47	Client	Buy
14:51:24	\$ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Client	Sell
14:55:42	\$ / R On 16-Mar-09			Currency Future	1	1,000	11.59	Client	Buy
15:04:01	\$ / R On 12-Dec-08			Currency Future	1	2,500,000	28,109.50	Member	Buy
15:18:31	\$ / R On 12-Dec-08			Currency Future	1	23,000	0.00	Client	Sell
15:19:07	\$ / R On 12-Dec-08			Currency Future	1	2,500,000	28,134.50	Member	Buy
15:21:51	\$ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Client	Sell
15:25:59	\$ / R On 12-Dec-08			Currency Future	1	500,000	0.00	Member	Sell
15:26:08	\$ / R On 12-Dec-08			Currency Future	1	150,000	0.00	Member	Sell
15:32:48	\$ / R On 12-Dec-08			Currency Future	1	2,000,000	0.00	Client	Sell
15:32:48	\$ / R On 12-Dec-08			Currency Future	1	2,000,000	22,509.00	Member	Buy
15:46:00	\$ / R On 12-Dec-08			Currency Future	1	5,000,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:46:59	\$ / R On 12-Dec-08			Currency Future	1	5,000,000	56,456.00	Client	Buy
15:47:35	\$ / R On 12-Dec-08			Currency Future	1	1,000	11.26	Client	Buy
15:47:35	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
15:54:33	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	11,294.50	Member	Buy
15:54:33	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	0.00	Client	Sell
15:54:46	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	0.00	Client	Sell
15:54:46	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	11,299.50	Member	Buy
15:57:22	\$ / R On 12-Dec-08			Currency Future	1	3,000	0.00	Client	Sell
15:57:22	\$ / R On 12-Dec-08			Currency Future	1	3,000	33.78	Client	Buy
16:02:12	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
16:02:43	\$ / R On 12-Dec-08			Currency Future	1	200,000	0.00	Client	Sell
16:05:07	\$ / R On 12-Dec-08			Currency Future	1	40,000	0.00	Client	Sell
16:05:09	\$ / R On 12-Dec-08			Currency Future	1	7,000	0.00	Client	Sell
16:05:13	\$ / R On 12-Dec-08			Currency Future	1	185,000	2,089.89	Client	Buy
16:05:32	\$ / R On 12-Dec-08			Currency Future	1	2,500,000	0.00	Client	Sell
16:05:46	\$ / R On 12-Dec-08			Currency Future	1	2,500,000	0.00	Client	Sell
16:06:55	\$ / R On 12-Dec-08			Currency Future	1	2,000,000	0.00	Member	Sell
16:08:03	\$ / R On 12-Dec-08			Currency Future	1	2,000,000	22,441.40	Client	Buy
16:09:07	\$ / R On 12-Dec-08			Currency Future	1	453,000	0.00	Member	Sell
16:10:09	\$ / R On 12-Dec-08			Currency Future	1	1,000	11.20	Client	Buy
16:10:09	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
16:10:09	\$ / R On 12-Dec-08			Currency Future	1	18,000	0.00	Client	Sell
16:10:09	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
16:10:09	\$ / R On 12-Dec-08			Currency Future	1	18,000	198.90	Client	Buy
16:10:09	\$ / R On 12-Dec-08			Currency Future	1	1,000	11.16	Client	Buy
16:10:14	\$ / R On 12-Dec-08			Currency Future	1	453,000	5,085.65	Member	Buy
16:13:55	\$ / R On 16-Mar-09			Currency Future	1	500,000	0.00	Member	Sell
16:14:50	\$ / R On 16-Mar-09			Currency Future	1	500,000	5,742.35	Member	Buy
16:21:32	\$ / R On 12-Dec-08			Currency Future	1	2,000,000	0.00	Member	Sell
16:22:42	\$ / R On 12-Dec-08			Currency Future	1	2,000,000	22,431.40	Client	Buy
16:22:59	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	11,177.00	Member	Buy
16:22:59	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	0.00	Client	Sell
16:26:19	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
16:27:15	\$ / R On 12-Dec-08			Currency Future	1	2,000,000	0.00	Member	Sell
16:27:29	\$ / R On 16-Mar-09			Currency Future	1	44,000	502.25	Member	Buy
16:30:10	\$ / R On 12-Dec-08			Currency Future	1	2,000,000	22,341.40	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:32:06	\$ / R On 12-Dec-08			Currency Future	1	2,000,000	0.00	Member	Sell
16:34:38	\$ / R On 12-Dec-08			Currency Future	1	2,000,000	22,341.40	Client	Buy
16:44:18	\$ / R On 16-Mar-09			Currency Future	1	44,000	0.00	Client	Sell
16:44:52	\$ / R On 12-Dec-08			Currency Future	1	17,000,000	0.00	Member	Sell
16:45:41	\$ / R On 12-Dec-08			Currency Future	1	17,000,000	190,564.90	Client	Buy
16:45:49	\$ / R On 12-Dec-08			Currency Future	1	20,000	224.10	Client	Buy
16:48:55	\$ / R On 12-Dec-08			Currency Future	1	100,000	0.00	Member	Sell
16:52:59	\$ / R On 12-Dec-08			Currency Future	1	90,000	999.27	Member	Buy
16:55:01	\$ / R On 12-Dec-08			Currency Future	1	100,000	1,116.54	Client	Buy
16:56:11	\$ / R On 12-Dec-08			Currency Future	1	10,000	111.58	Client	Buy
16:56:23	\$ / R On 12-Dec-08			Currency Future	1	30,000	334.74	Client	Buy
16:58:14	\$ / R On 12-Dec-08			Currency Future	1	2,000	22.32	Client	Buy
16:58:36	\$ / R On 12-Dec-08			Currency Future	1	40,000	450.00	Member	Buy
16:58:36	\$ / R On 12-Dec-08			Currency Future	1	40,000	0.00	Client	Sell
17:06:28	\$ / R On 12-Dec-08			Currency Future	1	90,000	0.00	Client	Sell
17:11:40	\$ / R On 12-Dec-08			Currency Future	1	10,000	114.65	Member	Buy
17:11:40	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
17:11:53	\$ / R On 12-Dec-08			Currency Future	1	10,000	119.35	Client	Buy
17:11:53	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Member	Sell
Total for \$ / R Currency Future:					116	95,002,000	513,107.87		
15:51:12	£ / R On 12-Dec-08			Currency Future	1	5,000	86.89	Member	Buy
16:00:59	£ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Member	Sell
16:48:47	£ / R On 12-Dec-08			Currency Future	1	2,000	34.41	Client	Buy
Total for £ / R Currency Future:					3	12,000	121.30		
10:00:36	€ / R On 12-Dec-08			Currency Future	1	254,000	0.00	Member	Sell
10:15:48	€ / R On 12-Dec-08			Currency Future	1	254,000	3,627.37	Client	Buy
11:57:36	€ / R On 12-Dec-08			Currency Future	1	2,070,000	29,118.90	Member	Buy
11:57:36	€ / R On 12-Dec-08			Currency Future	1	2,000,000	28,069.00	Member	Buy
12:03:03	€ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
12:08:06	€ / R On 12-Dec-08			Currency Future	1	2,070,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
12:08:23	€ / R On 12-Dec-08			Currency Future	1	2,000,000	0.00	Member	Sell
16:02:13	€ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Client	Sell
16:09:27	€ / R On 12-Dec-08			Currency Future	1	8,000	0.00	Client	Sell
Total for € / R Currency Future:					9	8,667,000	60,815.27		
15:30:45	R153 On 06-Nov-08			Bond Future	1	200,000	0.00	Member	Sell
15:30:45	R153 On 06-Nov-08			Bond Future	1	200,000	2,131.73		Buy
Total for R153 Bond Future:					2	400,000	2,131.73		
09:24:09	R157 On 06-Nov-08	10.00	Put	Option on Bond Future	1	30,000,000	0.00	Client	Buy
09:24:09	R157 On 06-Nov-08	10.00	Put	Option on Bond Future	1	30,000,000	0.00	Member	Sell
09:24:26	R157 On 06-Nov-08	10.25	Put	Option on Bond Future	1	30,000,000	0.00	Member	Buy
09:24:26	R157 On 06-Nov-08	10.25	Put	Option on Bond Future	1	30,000,000	0.00	Client	Sell
Total for R157 Bond Future:					4	120,000,000	0.00		
10:42:41	R186 On 06-Nov-08			Bond Future	1	19,000,000	0.00	Member	Sell
10:42:41	R186 On 06-Nov-08			Bond Future	1	19,000,000	214,918.10	Client	Buy
10:43:31	R186 On 05-Feb-09			Bond Future	1	19,000,000	0.00	Client	Sell
10:43:31	R186 On 05-Feb-09			Bond Future	1	19,000,000	211,092.62	Member	Buy
Total for R186 Bond Future:					4	76,000,000	426,010.72		
11:21:55	R204 On 06-Nov-08			Bond Future	1	310,100,000	2,875,005.01	Member	Buy
11:21:55	R204 On 06-Nov-08			Bond Future	1	310,100,000	0.00		Sell
Total for R204 Bond Future:					2	620,200,000	2,875,005.01		
Grand Total for all Instruments:					140	920,281,000	3,877,191.91		