



Derivatives Matched Trades Report

Report for 01/08/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:12:59	\$ / R On 15-Sep-08			Currency Future	1	10,000	0.00	Client	Sell
09:12:59	\$ / R On 15-Sep-08			Currency Future	1	10,000	74.00	Client	Buy
09:21:33	\$ / R On 12-Dec-08			Currency Future	1	100,000	761.05	Client	Buy
09:23:54	\$ / R On 16-Mar-09			Currency Future	1	28,000	218.02	Client	Buy
09:34:06	\$ / R On 15-Sep-08			Currency Future	1	20,000	0.00	Client	Sell
09:34:06	\$ / R On 15-Sep-08			Currency Future	1	20,000	147.80	Client	Buy
09:42:30	\$ / R On 16-Mar-09			Currency Future	1	15,000	116.25	Client	Buy
09:42:30	\$ / R On 16-Mar-09			Currency Future	1	15,000	0.00	Client	Sell
09:42:43	\$ / R On 12-Dec-08			Currency Future	1	20,000	152.31	Client	Buy
09:44:20	\$ / R On 15-Sep-08			Currency Future	1	20,000	148.00	Client	Buy
09:44:20	\$ / R On 15-Sep-08			Currency Future	1	20,000	0.00	Client	Sell
09:44:52	\$ / R On 15-Sep-08			Currency Future	1	10,000	74.11	Client	Buy
09:44:52	\$ / R On 15-Sep-08			Currency Future	1	10,000	0.00	Client	Sell
09:47:23	\$ / R On 16-Mar-09			Currency Future	1	15,000	0.00	Client	Sell
09:47:23	\$ / R On 16-Mar-09			Currency Future	1	15,000	117.06	Member	Buy
09:49:33	\$ / R On 16-Mar-09			Currency Future	1	15,000	116.25	Client	Buy
09:49:33	\$ / R On 16-Mar-09			Currency Future	1	15,000	0.00	Member	Sell
10:05:29	\$ / R On 12-Dec-08			Currency Future	1	100,000	762.65	Client	Buy
10:34:29	\$ / R On 15-Sep-08			Currency Future	1	17,000	0.00	Client	Sell
10:34:58	\$ / R On 15-Sep-08			Currency Future	1	5,000	0.00	Client	Sell
10:35:03	\$ / R On 15-Sep-08			Currency Future	1	2,000	0.00	Client	Sell
10:41:46	\$ / R On 16-Mar-09			Currency Future	1	130,000	1,012.38	Client	Buy
10:50:52	\$ / R On 15-Sep-08			Currency Future	1	30,000	223.23	Client	Buy
11:05:05	\$ / R On 16-Mar-09			Currency Future	1	50,000	389.53	Client	Buy
11:27:14	\$ / R On 12-Dec-08			Currency Future	1	10,000	76.22	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:29:42	\$ / R On 12-Dec-08			Currency Future	1	100,000	759.60	Client	Buy
11:49:17	\$ / R On 12-Dec-08			Currency Future	1	11,000	83.79	Client	Buy
11:57:37	\$ / R On 15-Sep-08			Currency Future	1	3,000	22.31	Client	Buy
12:18:57	\$ / R On 12-Dec-08			Currency Future	1	5,000	38.01	Client	Buy
12:27:03	\$ / R On 16-Mar-09			Currency Future	1	35,000	272.18	Client	Buy
12:31:25	\$ / R On 15-Sep-08			Currency Future	1	2,000,000	14,864.00	Client	Buy
12:45:27	\$ / R On 12-Dec-08			Currency Future	1	20,000	151.80	Client	Buy
12:47:17	\$ / R On 15-Sep-08			Currency Future	1	2,000	0.00	Client	Sell
12:55:55	\$ / R On 15-Sep-08			Currency Future	1	20,000	148.00	Client	Buy
12:55:55	\$ / R On 15-Sep-08			Currency Future	1	10,000	74.00	Client	Buy
12:55:55	\$ / R On 15-Sep-08			Currency Future	1	5,000	37.00	Client	Buy
13:09:15	\$ / R On 15-Sep-08			Currency Future	1	20,000	147.60	Client	Buy
13:09:15	\$ / R On 15-Sep-08			Currency Future	1	16,000	0.00	Client	Sell
13:09:15	\$ / R On 15-Sep-08			Currency Future	1	20,000	0.00	Client	Sell
13:10:52	\$ / R On 15-Sep-08			Currency Future	1	35,000	0.00	Client	Sell
13:14:03	\$ / R On 15-Sep-08			Currency Future	1	50,000	0.00	Client	Sell
13:23:30	\$ / R On 15-Sep-08			Currency Future	1	15,000	111.08	Client	Buy
13:26:00	\$ / R On 12-Dec-08			Currency Future	1	15,000	113.65	Client	Buy
13:30:50	\$ / R On 12-Dec-08			Currency Future	1	100,000	0.00	Client	Sell
13:39:15	\$ / R On 15-Sep-08			Currency Future	1	20,000	148.14	Client	Buy
14:14:28	\$ / R On 15-Sep-08			Currency Future	1	1,000	7.43	Client	Buy
14:20:43	\$ / R On 15-Sep-08			Currency Future	1	1,000	7.43	Client	Buy
14:28:01	\$ / R On 15-Sep-08			Currency Future	1	10,000	74.22	Client	Buy
14:55:54	\$ / R On 15-Sep-08			Currency Future	1	10,000	73.90	Client	Buy
15:01:32	\$ / R On 12-Dec-08			Currency Future	1	13,000	98.88	Client	Buy
15:01:32	\$ / R On 12-Dec-08			Currency Future	1	13,000	0.00	Member	Sell
15:06:51	\$ / R On 12-Dec-08			Currency Future	1	7,000	52.99	Client	Buy
15:14:55	\$ / R On 15-Sep-08			Currency Future	1	3,000	0.00	Client	Sell
15:14:55	\$ / R On 15-Sep-08			Currency Future	1	7,000	0.00	Client	Sell
15:14:55	\$ / R On 15-Sep-08			Currency Future	1	7,000	51.63	Client	Buy
15:14:55	\$ / R On 15-Sep-08			Currency Future	1	3,000	22.10	Client	Buy
15:18:42	\$ / R On 16-Mar-09			Currency Future	1	80,000	0.00	Client	Sell
15:18:43	\$ / R On 15-Sep-08			Currency Future	1	2,000	14.74	Client	Buy
15:18:43	\$ / R On 15-Sep-08			Currency Future	1	2,000	0.00	Client	Sell
15:19:20	\$ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Client	Sell
15:19:20	\$ / R On 12-Dec-08			Currency Future	1	20,000	150.40	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:20:07	\$ / R On 12-Dec-08			Currency Future	1	112,000	0.00	Client	Sell
15:20:45	\$ / R On 15-Sep-08			Currency Future	1	45,000	331.54	Client	Buy
15:20:45	\$ / R On 15-Sep-08			Currency Future	1	45,000	0.00	Client	Sell
15:22:39	\$ / R On 15-Sep-08			Currency Future	1	2,000	14.70	Client	Buy
15:22:39	\$ / R On 15-Sep-08			Currency Future	1	2,000	0.00	Client	Sell
15:27:55	\$ / R On 15-Sep-08			Currency Future	1	10,000	73.50	Client	Buy
15:27:55	\$ / R On 15-Sep-08			Currency Future	1	10,000	0.00	Client	Sell
15:28:01	\$ / R On 15-Sep-08			Currency Future	1	40,000	0.00	Client	Sell
15:42:05	\$ / R On 16-Mar-09			Currency Future	1	150,000	1,159.20	Client	Buy
15:42:24	\$ / R On 16-Mar-09			Currency Future	1	125,000	966.25	Client	Buy
15:47:10	\$ / R On 15-Sep-08			Currency Future	1	100,000	740.00	Member	Buy
15:47:10	\$ / R On 15-Sep-08			Currency Future	1	2,000,000	0.00	Member	Sell
15:47:10	\$ / R On 15-Sep-08			Currency Future	1	50,000	0.00	Member	Sell
15:47:10	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Member	Sell
15:47:10	\$ / R On 12-Dec-08			Currency Future	1	100,000	0.00	Member	Sell
15:47:10	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Member	Sell
15:47:11	\$ / R On 15-Sep-08			Currency Future	1	20,000	0.00	Member	Sell
15:47:11	\$ / R On 15-Sep-08			Currency Future	1	100,000	738.80	Member	Buy
15:47:11	\$ / R On 15-Sep-08			Currency Future	1	50,000	367.93	Member	Buy
15:47:43	\$ / R On 15-Sep-08			Currency Future	1	50,000	367.37	Member	Buy
15:48:17	\$ / R On 15-Sep-08			Currency Future	1	50,000	0.00	Client	Sell
15:55:11	\$ / R On 15-Sep-08			Currency Future	1	500,000	0.00	Member	Sell
15:55:11	\$ / R On 15-Sep-08			Currency Future	1	500,000	3,685.75	Client	Buy
16:00:05	\$ / R On 15-Sep-08			Currency Future	1	100,000	0.00	Client	Sell
16:00:37	\$ / R On 15-Sep-08			Currency Future	1	50,000	0.00	Client	Sell
16:02:12	\$ / R On 12-Dec-08			Currency Future	1	15,000	113.52	Client	Buy
16:02:12	\$ / R On 12-Dec-08			Currency Future	1	15,000	0.00	Client	Sell
16:03:12	\$ / R On 12-Dec-08			Currency Future	1	55,000	416.65	Client	Buy
16:04:04	\$ / R On 15-Sep-08			Currency Future	1	10,000	73.50	Client	Buy
16:04:04	\$ / R On 15-Sep-08			Currency Future	1	10,000	0.00	Client	Sell
16:10:10	\$ / R On 15-Sep-08			Currency Future	1	100,000	0.00	Client	Sell
16:24:18	\$ / R On 12-Dec-08			Currency Future	1	500,000	0.00	Client	Sell
16:26:44	\$ / R On 12-Dec-08			Currency Future	1	10,000	76.51	Member	Buy
16:26:57	\$ / R On 15-Sep-08			Currency Future	1	50,000	373.81	Member	Buy
16:27:13	\$ / R On 16-Mar-09			Currency Future	1	10,000	78.25	Member	Buy
16:29:38	\$ / R On 16-Mar-09			Currency Future	1	150,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:35:39	\$ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Client	Sell
16:45:26	\$ / R On 15-Sep-08			Currency Future	1	15,000	110.40	Client	Buy
16:45:26	\$ / R On 15-Sep-08			Currency Future	1	15,000	0.00	Client	Sell
16:53:57	\$ / R On 16-Mar-09			Currency Future	1	125,000	0.00	Client	Sell
16:53:57	\$ / R On 16-Mar-09			Currency Future	1	125,000	966.25	Client	Buy
16:57:00	\$ / R On 16-Mar-09			Currency Future	1	150,000	1,159.20	Client	Buy
16:57:00	\$ / R On 16-Mar-09			Currency Future	1	150,000	0.00	Client	Sell
16:59:48	\$ / R On 12-Dec-08			Currency Future	1	12,000	90.18	Client	Buy
16:59:48	\$ / R On 12-Dec-08			Currency Future	1	10,000	75.10	Client	Buy
16:59:48	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
16:59:48	\$ / R On 12-Dec-08			Currency Future	1	28,000	0.00	Client	Sell
16:59:48	\$ / R On 12-Dec-08			Currency Future	1	12,000	0.00	Client	Sell
Total for \$ / R Currency Future:					109	9,261,000	33,892.09		
12:07:42	£ / R On 12-Dec-08			Currency Future	1	865,000	0.00	Member	Sell
15:13:16	£ / R On 16-Mar-09			Currency Future	1	40,000	0.00	Client	Sell
15:14:37	£ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
15:14:37	£ / R On 12-Dec-08			Currency Future	1	10,000	147.50	Client	Buy
15:15:29	£ / R On 12-Dec-08			Currency Future	1	10,000	147.00	Client	Buy
15:15:29	£ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
15:16:11	£ / R On 12-Dec-08			Currency Future	1	47,000	0.00	Client	Sell
15:24:49	£ / R On 15-Sep-08			Currency Future	1	10,000	145.30	Client	Buy
15:24:49	£ / R On 15-Sep-08			Currency Future	1	5,000	72.65	Client	Buy
17:14:22	£ / R On 12-Dec-08			Currency Future	1	865,000	12,884.18	Client	Buy
Total for £ / R Currency Future:					10	1,872,000	13,396.63		
09:12:02	€ / R On 16-Mar-09			Currency Future	1	20,000	0.00	Client	Sell
09:45:46	€ / R On 16-Mar-09			Currency Future	1	15,000	179.85	Client	Buy
09:52:15	€ / R On 15-Sep-08			Currency Future	1	10,000	0.00	Client	Sell
09:52:15	€ / R On 15-Sep-08			Currency Future	1	10,000	114.70	Client	Buy
09:55:35	€ / R On 15-Sep-08			Currency Future	1	3,000	0.00	Client	Sell
12:04:00	€ / R On 12-Dec-08			Currency Future	1	1,096,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
13:10:57	€ / R On 15-Sep-08			Currency Future	1	20,000	230.67	Client	Buy
14:30:20	€ / R On 16-Mar-09			Currency Future	1	2,000	23.90	Client	Buy
14:47:16	€ / R On 12-Dec-08			Currency Future	1	5,000	58.50	Client	Buy
14:52:42	€ / R On 15-Sep-08			Currency Future	1	2,000	22.96	Client	Buy
14:54:54	€ / R On 15-Sep-08			Currency Future	1	5,000	57.35	Client	Buy
15:12:58	€ / R On 12-Dec-08			Currency Future	1	20,000	233.20	Client	Buy
15:13:02	€ / R On 12-Dec-08			Currency Future	1	10,000	116.50	Client	Buy
15:17:07	€ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Client	Sell
15:17:50	€ / R On 12-Dec-08			Currency Future	1	80,000	0.00	Client	Sell
15:24:51	€ / R On 15-Sep-08			Currency Future	1	10,000	114.50	Client	Buy
16:03:34	€ / R On 15-Sep-08			Currency Future	1	300,000	0.00	Member	Sell
17:08:59	€ / R On 15-Sep-08			Currency Future	1	300,000	3,438.18	Client	Buy
17:14:43	€ / R On 12-Dec-08			Currency Future	1	1,096,000	12,895.54	Client	Buy
Total for € / R Currency Future:					19	3,054,000	17,485.85		
11:07:14	ALBI On 06-Nov-08			Index Future	1	280,000	0.00	Client	Buy
11:07:14	ALBI On 06-Nov-08			Index Future	1	280,000	0.00	Member	Sell
Total for ALBI Index Future:					2	560,000	0.00		
14:25:37	R153 On 07-Aug-08			Bond Future	1	3,400,000	37,531.53	Member	Buy
14:25:37	R153 On 07-Aug-08			Bond Future	1	3,400,000	0.00	Client	Sell
14:26:11	R153 On 07-Aug-08			Bond Future	1	100,000	1,103.87	Client	Buy
14:26:11	R153 On 07-Aug-08			Bond Future	1	100,000	0.00	Member	Sell
Total for R153 Bond Future:					4	7,000,000	38,635.40		
11:00:15	R157 On 06-Nov-08			Bond Future	1	7,200,000	89,186.94	Client	Buy
11:00:15	R157 On 06-Nov-08			Bond Future	1	7,200,000	0.00	Member	Sell
Total for R157 Bond Future:					2	14,400,000	89,186.94		

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:09:11	ZAAD On 12-Dec-08			Currency Future	1	100,000	0.00	Member	Sell
12:07:00	ZAAD On 12-Dec-08			Currency Future	1	1,820,000	0.00	Member	Sell
14:49:31	ZAAD On 12-Dec-08			Currency Future	1	100,000	701.75	Member	Buy
17:13:55	ZAAD On 12-Dec-08			Currency Future	1	1,820,000	12,767.30	Client	Buy
Total for ZAAD Currency Future:					4	3,840,000	13,469.05		
Grand Total for all Instruments:					150	39,987,000	206,065.95		