



Derivatives Matched Trades Report

Report for 16/09/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:51:37	\$ / R On 12-Dec-08	8.40	Call	Currency Future	1	10,000	0.00	Member	Sell
09:06:32	\$ / R On 12-Dec-08			Currency Future	1	14,000,000	0.00	Member	Sell
09:07:24	\$ / R On 12-Dec-08			Currency Future	1	14,000,000	116,568.20	Client	Buy
09:07:55	\$ / R On 12-Dec-08			Currency Future	1	500,000	0.00	Member	Sell
09:19:04	\$ / R On 12-Dec-08			Currency Future	1	200,000	0.00	Member	Sell
09:53:41	\$ / R On 12-Dec-08			Currency Future	1	90,000	747.45	Member	Buy
10:12:26	\$ / R On 12-Dec-08			Currency Future	1	100,000	839.00	Client	Buy
10:12:26	\$ / R On 12-Dec-08			Currency Future	1	100,000	0.00	Client	Sell
10:29:14	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	0.00	Client	Sell
10:29:14	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	8,247.00	Member	Buy
10:31:15	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Member	Sell
10:32:45	\$ / R On 12-Dec-08			Currency Future	1	10,000	84.02	Client	Buy
11:09:04	\$ / R On 12-Dec-08			Currency Future	1	200,000	1,668.34	Client	Buy
11:09:23	\$ / R On 12-Dec-08			Currency Future	1	500,000	4,174.70	Client	Buy
11:46:59	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
11:46:59	\$ / R On 12-Dec-08			Currency Future	1	10,000	83.20	Client	Buy
12:06:28	\$ / R On 12-Dec-08			Currency Future	1	375,000	3,125.55	Member	Buy
12:38:00	\$ / R On 12-Dec-08			Currency Future	1	50,000	0.00	Member	Sell
12:40:41	\$ / R On 12-Dec-08			Currency Future	1	50,000	417.74	Client	Buy
12:41:34	\$ / R On 12-Dec-08			Currency Future	1	90,000	0.00	Member	Sell
12:51:44	\$ / R On 12-Dec-08			Currency Future	1	460,000	0.00	Member	Sell
12:51:44	\$ / R On 12-Dec-08			Currency Future	1	460,000	3,850.20	Client	Buy
12:52:11	\$ / R On 12-Dec-08			Currency Future	1	50,000	0.00	Client	Sell
12:52:11	\$ / R On 12-Dec-08			Currency Future	1	50,000	417.50	Member	Buy
13:29:49	\$ / R On 12-Dec-08			Currency Future	1	74,000	618.64	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
13:39:17	\$ / R On 12-Dec-08			Currency Future	1	49,000	409.49	Member	Buy
13:41:53	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	0.00	Member	Sell
13:42:05	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	0.00	Member	Sell
13:50:04	\$ / R On 12-Dec-08			Currency Future	1	49,000	409.55	Member	Buy
14:18:25	\$ / R On 12-Dec-08			Currency Future	1	49,000	408.28	Member	Buy
14:26:44	\$ / R On 12-Dec-08			Currency Future	1	49,000	0.00	Client	Sell
14:27:08	\$ / R On 12-Dec-08			Currency Future	1	49,000	0.00	Client	Sell
14:27:27	\$ / R On 12-Dec-08			Currency Future	1	49,000	0.00	Client	Sell
14:27:50	\$ / R On 12-Dec-08			Currency Future	1	74,000	0.00	Client	Sell
14:29:04	\$ / R On 12-Dec-08			Currency Future	1	375,000	0.00	Client	Sell
14:35:25	\$ / R On 16-Mar-09			Currency Future	1	12,000	0.00	Client	Sell
14:41:02	\$ / R On 12-Dec-08			Currency Future	1	90,000	0.00	Client	Sell
14:42:46	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
14:48:37	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	8,387.70	Client	Buy
14:49:13	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	8,387.70	Client	Buy
14:54:52	\$ / R On 12-Dec-08			Currency Future	1	200,000	0.00	Member	Sell
14:55:34	\$ / R On 12-Dec-08			Currency Future	1	200,000	1,677.98	Client	Buy
14:59:43	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	0.00	Member	Sell
14:59:45	\$ / R On 12-Dec-08			Currency Future	1	114,000	954.57	Member	Buy
15:04:22	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	8,355.00	Member	Buy
15:05:48	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	0.00	Member	Sell
15:12:56	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
15:16:53	\$ / R On 12-Dec-08			Currency Future	1	230,000	1,932.69	Member	Buy
15:20:53	\$ / R On 12-Dec-08			Currency Future	1	500,000	0.00	Client	Sell
15:20:57	\$ / R On 12-Dec-08			Currency Future	1	50,000	0.00	Client	Sell
15:27:38	\$ / R On 12-Dec-08			Currency Future	1	230,000	0.00	Client	Sell
15:30:27	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	8,401.70	Client	Buy
15:35:12	\$ / R On 12-Dec-08			Currency Future	1	20,000	168.40	Client	Buy
15:35:12	\$ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Client	Sell
15:35:23	\$ / R On 12-Dec-08			Currency Future	1	220,000	0.00	Client	Sell
15:36:00	\$ / R On 12-Dec-08			Currency Future	1	230,000	1,940.74	Member	Buy
15:38:55	\$ / R On 12-Dec-08			Currency Future	1	230,000	0.00	Member	Sell
15:45:15	\$ / R On 12-Dec-08			Currency Future	1	2,000,000	16,791.40	Member	Buy
15:46:37	\$ / R On 12-Dec-08			Currency Future	1	2,000,000	0.00	Client	Sell
15:47:36	\$ / R On 12-Dec-08			Currency Future	1	1,000	8.36	Client	Buy
15:47:36	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:47:36	\$ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Client	Sell
15:47:36	\$ / R On 12-Dec-08			Currency Future	1	20,000	167.00	Client	Buy
15:48:01	\$ / R On 12-Dec-08			Currency Future	1	500,000	0.00	Client	Sell
15:48:13	\$ / R On 12-Dec-08			Currency Future	1	300,000	0.00	Client	Sell
15:48:51	\$ / R On 12-Dec-08			Currency Future	1	479,000	0.00	Client	Sell
16:01:09	\$ / R On 12-Dec-08			Currency Future	1	50,000	0.00	Client	Sell
16:10:19	\$ / R On 12-Dec-08			Currency Future	1	3,000,000	25,049.70	Member	Buy
16:11:25	\$ / R On 12-Dec-08			Currency Future	1	3,000,000	0.00	Client	Sell
16:17:08	\$ / R On 12-Dec-08			Currency Future	1	100,000	834.00	Client	Buy
16:21:36	\$ / R On 12-Dec-08			Currency Future	1	10,000,000	0.00	Member	Sell
16:27:11	\$ / R On 12-Dec-08			Currency Future	1	114,000	0.00	Client	Sell
16:27:52	\$ / R On 12-Dec-08			Currency Future	1	10,000,000	83,642.00	Client	Buy
16:31:53	\$ / R On 12-Dec-08			Currency Future	1	83,000	692.56	Member	Buy
16:41:54	\$ / R On 12-Dec-08			Currency Future	1	50,000	0.00	Client	Sell
16:46:30	\$ / R On 12-Dec-08			Currency Future	1	83,000	0.00	Client	Sell
16:55:19	\$ / R On 12-Dec-08			Currency Future	1	38,000	318.25	Client	Buy
16:55:19	\$ / R On 12-Dec-08			Currency Future	1	100,000	837.50	Client	Buy
16:55:27	\$ / R On 12-Dec-08			Currency Future	1	50,000	418.74	Client	Buy
Total for \$ / R Currency Future:					79	76,479,000	311,034.84		
09:57:24	£ / R On 12-Dec-08			Currency Future	1	4,000	0.00	Client	Sell
12:07:40	£ / R On 12-Dec-08			Currency Future	1	250,000	0.00	Member	Sell
14:28:47	£ / R On 12-Dec-08			Currency Future	1	250,000	3,700.95	Client	Buy
15:11:57	£ / R On 12-Dec-08			Currency Future	1	10,000	149.00	Client	Buy
15:11:57	£ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
15:58:10	£ / R On 12-Dec-08			Currency Future	1	10,000	149.16	Client	Buy
Total for £ / R Currency Future:					6	534,000	3,999.11		
10:46:37	€ / R On 12-Dec-08			Currency Future	1	150,000	0.00	Member	Sell
11:01:41	€ / R On 12-Dec-08			Currency Future	1	3,000	0.00	Client	Sell
11:01:41	€ / R On 12-Dec-08			Currency Future	1	3,000	35.70	Client	Buy
12:24:52	€ / R On 12-Dec-08			Currency Future	1	150,000	1,791.03	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
14:20:49	€ / R On 12-Dec-08			Currency Future	1	3,000	35.62	Client	Buy
14:31:46	€ / R On 12-Dec-08			Currency Future	1	50,000	0.00	Client	Sell
14:32:09	€ / R On 12-Dec-08			Currency Future	1	50,000	0.00	Member	Sell
14:55:11	€ / R On 12-Dec-08			Currency Future	1	50,000	595.65	Client	Buy
15:09:27	€ / R On 12-Dec-08			Currency Future	1	50,000	0.00	Client	Sell
15:13:02	€ / R On 12-Dec-08			Currency Future	1	72,000	0.00	Client	Sell
15:14:42	€ / R On 12-Dec-08			Currency Future	1	100,000	0.00	Member	Sell
15:47:57	€ / R On 12-Dec-08			Currency Future	1	10,000	119.00	Client	Buy
15:48:06	€ / R On 12-Dec-08			Currency Future	1	100,000	1,196.84	Client	Buy
Total for € / R Currency Future:					13	791,000	3,773.84		
15:39:43	R201 On 05-Feb-09			Bond Future	1	200,000	2,000.23	Member	Buy
15:39:43	R201 On 05-Feb-09			Bond Future	1	200,000	0.00	Client	Sell
Total for R201 Bond Future:					2	400,000	2,000.23		
15:12:04	R209 On 06-Nov-08			Bond Future	1	8,400,000	65,376.58		Buy
15:12:04	R209 On 06-Nov-08			Bond Future	1	8,400,000	0.00	Member	Sell
Total for R209 Bond Future:					2	16,800,000	65,376.58		
Grand Total for all Instruments:					102	95,004,000	386,184.60		