



Derivatives Matched Trades Report

Report for 17/09/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:00:51	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
09:14:21	\$ / R On 12-Dec-08			Currency Future	1	1,000	8.29	Client	Buy
09:16:50	\$ / R On 12-Dec-08			Currency Future	1	35,000	289.84	Client	Buy
09:17:52	\$ / R On 12-Dec-08			Currency Future	1	5,000	41.41	Client	Buy
09:22:32	\$ / R On 12-Dec-08			Currency Future	1	60,000	495.05	Member	Buy
09:24:28	\$ / R On 12-Dec-08			Currency Future	1	750,000	0.00	Member	Sell
09:24:41	\$ / R On 12-Dec-08			Currency Future	1	5,000,000	0.00	Member	Sell
09:26:14	\$ / R On 12-Dec-08			Currency Future	1	5,000,000	41,928.50	Client	Buy
09:30:03	\$ / R On 12-Dec-08			Currency Future	1	80,000	0.00	Member	Sell
09:30:47	\$ / R On 12-Dec-08			Currency Future	1	750,000	6,219.83	Client	Buy
09:30:57	\$ / R On 12-Dec-08			Currency Future	1	80,000	662.69	Member	Buy
09:46:38	\$ / R On 12-Dec-08			Currency Future	1	40,000	332.52	Client	Buy
09:52:47	\$ / R On 16-Mar-09			Currency Future	1	100,000	0.00	Member	Sell
09:52:49	\$ / R On 16-Mar-09			Currency Future	1	100,000	848.71	Member	Buy
09:52:53	\$ / R On 12-Dec-08			Currency Future	1	100,000	0.00	Member	Sell
09:52:55	\$ / R On 12-Dec-08			Currency Future	1	100,000	830.45	Member	Buy
09:53:27	\$ / R On 16-Mar-09			Currency Future	1	100,000	0.00	Member	Sell
09:53:30	\$ / R On 16-Mar-09			Currency Future	1	100,000	849.05	Member	Buy
09:53:49	\$ / R On 12-Dec-08			Currency Future	1	100,000	0.00	Member	Sell
09:53:51	\$ / R On 12-Dec-08			Currency Future	1	100,000	830.89	Member	Buy
09:54:05	\$ / R On 16-Mar-09			Currency Future	1	100,000	0.00	Member	Sell
09:54:07	\$ / R On 16-Mar-09			Currency Future	1	100,000	849.05	Member	Buy
09:54:11	\$ / R On 12-Dec-08			Currency Future	1	100,000	0.00	Member	Sell
09:54:13	\$ / R On 12-Dec-08			Currency Future	1	100,000	830.89	Member	Buy
11:15:58	\$ / R On 12-Jun-09			Currency Future	1	1,000	8.67	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:17:44	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
11:17:44	\$ / R On 12-Dec-08			Currency Future	1	1,000	8.33	Client	Buy
11:18:27	\$ / R On 12-Dec-08			Currency Future	1	1,000	8.33	Client	Buy
11:18:27	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
11:19:32	\$ / R On 12-Dec-08			Currency Future	1	8,000	66.60	Client	Buy
11:27:03	\$ / R On 12-Dec-08			Currency Future	1	60,000	0.00	Client	Sell
11:43:18	\$ / R On 12-Dec-08			Currency Future	1	50,000	415.30	Client	Buy
11:46:04	\$ / R On 12-Dec-08			Currency Future	1	42,000	347.64	Member	Buy
11:51:14	\$ / R On 12-Dec-08			Currency Future	1	42,000	0.00	Client	Sell
13:31:21	\$ / R On 12-Dec-08			Currency Future	1	50,000	416.42	Client	Buy
14:03:50	\$ / R On 12-Dec-08			Currency Future	1	67,000	556.21	Member	Buy
14:10:09	\$ / R On 12-Dec-08			Currency Future	1	67,000	0.00	Client	Sell
14:58:23	\$ / R On 12-Dec-08			Currency Future	1	4,000	0.00	Client	Sell
15:15:05	\$ / R On 12-Dec-08			Currency Future	1	50,000	416.77	Member	Buy
15:15:33	\$ / R On 12-Dec-08			Currency Future	1	40,000	0.00	Client	Sell
15:26:00	\$ / R On 12-Dec-08			Currency Future	1	40,000	0.00	Client	Sell
15:27:06	\$ / R On 12-Dec-08			Currency Future	1	40,000	0.00	Client	Sell
15:28:27	\$ / R On 12-Dec-08			Currency Future	1	750,000	6,275.70	Member	Buy
15:28:48	\$ / R On 12-Jun-09			Currency Future	1	1,000	8.75	Client	Buy
15:33:24	\$ / R On 12-Dec-08			Currency Future	1	40,000	0.00	Client	Sell
15:37:04	\$ / R On 12-Dec-08			Currency Future	1	50,000	0.00	Client	Sell
15:37:04	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
15:40:59	\$ / R On 12-Dec-08			Currency Future	1	750,000	0.00	Client	Sell
15:43:04	\$ / R On 12-Dec-08			Currency Future	1	50,000	0.00	Client	Sell
15:49:43	\$ / R On 12-Dec-08			Currency Future	1	53,000	443.54	Member	Buy
15:59:10	\$ / R On 12-Dec-08			Currency Future	1	5,000,000	41,749.00	Member	Buy
16:23:04	\$ / R On 12-Dec-08			Currency Future	1	5,000,000	41,834.00	Member	Buy
16:26:00	\$ / R On 12-Dec-08			Currency Future	1	5,000,000	41,921.50	Member	Buy
16:26:49	\$ / R On 12-Dec-08			Currency Future	1	200,000	1,676.06	Member	Buy
16:27:05	\$ / R On 12-Dec-08			Currency Future	1	300,000	0.00	Member	Sell
16:27:05	\$ / R On 12-Dec-08			Currency Future	1	200,000	0.00	Client	Sell
16:28:48	\$ / R On 12-Dec-08			Currency Future	1	5,000,000	0.00	Client	Sell
16:31:50	\$ / R On 12-Dec-08			Currency Future	1	53,000	0.00	Client	Sell
16:34:03	\$ / R On 12-Dec-08			Currency Future	1	5,000,000	0.00	Client	Sell
16:34:41	\$ / R On 12-Dec-08			Currency Future	1	5,000,000	0.00	Client	Sell
16:36:15	\$ / R On 12-Dec-08			Currency Future	1	50,000	419.96	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:36:27	\$ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Client	Sell
16:36:32	\$ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Client	Sell
16:36:45	\$ / R On 12-Dec-08			Currency Future	1	5,000,000	42,033.50	Member	Buy
16:37:05	\$ / R On 12-Dec-08			Currency Future	1	10,000,000	83,983.00	Member	Buy
16:37:30	\$ / R On 12-Dec-08			Currency Future	1	5,000,000	0.00	Client	Sell
16:44:19	\$ / R On 12-Dec-08			Currency Future	1	810,000	0.00	Client	Sell
16:48:38	\$ / R On 12-Dec-08			Currency Future	1	10,000,000	0.00	Client	Sell
16:48:56	\$ / R On 12-Dec-08			Currency Future	1	50,000	0.00	Client	Sell
16:53:07	\$ / R On 12-Dec-08			Currency Future	1	40,000	336.64	Client	Buy
16:53:51	\$ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Client	Sell
16:59:19	\$ / R On 12-Dec-08			Currency Future	1	200,000	0.00	Client	Sell
Total for \$ / R Currency Future:					72	77,243,000	317,943.06		
09:52:01	£ / R On 16-Mar-09			Currency Future	1	100,000	0.00	Member	Sell
09:52:01	£ / R On 16-Mar-09			Currency Future	1	100,000	1,507.44	Member	Buy
09:52:16	£ / R On 12-Dec-08			Currency Future	1	100,000	0.00	Member	Sell
09:52:18	£ / R On 12-Dec-08			Currency Future	1	100,000	1,483.91	Member	Buy
09:52:59	£ / R On 16-Mar-09			Currency Future	1	100,000	0.00	Member	Sell
09:53:02	£ / R On 16-Mar-09			Currency Future	1	100,000	1,508.20	Member	Buy
09:53:06	£ / R On 12-Dec-08			Currency Future	1	100,000	0.00	Member	Sell
09:53:09	£ / R On 12-Dec-08			Currency Future	1	100,000	1,484.86	Member	Buy
16:34:17	£ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
16:40:04	£ / R On 12-Dec-08			Currency Future	1	30,000	0.00	Client	Sell
16:43:45	£ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
Total for £ / R Currency Future:					11	850,000	5,984.41		
09:04:11	€ / R On 12-Dec-08			Currency Future	1	12,000	0.00	Client	Sell
09:26:39	€ / R On 12-Dec-08			Currency Future	1	4,000	47.07	Client	Buy
09:27:16	€ / R On 12-Dec-08			Currency Future	1	5,000	58.80	Client	Buy
09:52:34	€ / R On 16-Mar-09			Currency Future	1	100,000	0.00	Member	Sell
09:52:35	€ / R On 16-Mar-09			Currency Future	1	100,000	1,201.04	Member	Buy
09:52:41	€ / R On 12-Dec-08			Currency Future	1	100,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:52:42	€ / R On 12-Dec-08			Currency Future	1	100,000	1,180.46	Member	Buy
09:53:15	€ / R On 16-Mar-09			Currency Future	1	100,000	0.00	Member	Sell
09:53:17	€ / R On 16-Mar-09			Currency Future	1	100,000	1,201.25	Member	Buy
09:53:21	€ / R On 12-Dec-08			Currency Future	1	100,000	0.00	Member	Sell
09:53:23	€ / R On 12-Dec-08			Currency Future	1	100,000	1,180.53	Member	Buy
14:28:49	€ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
16:28:03	€ / R On 12-Dec-08			Currency Future	1	300,000	3,555.09	Member	Buy
16:59:46	€ / R On 12-Dec-08			Currency Future	1	300,000	0.00	Client	Sell
Total for € / R Currency Future:					14	1,431,000	8,424.24		
15:06:06	R153 On 06-Nov-08			Bond Future	1	13,500,000	145,898.40	Member	Buy
15:06:06	R153 On 06-Nov-08			Bond Future	1	13,500,000	0.00		Sell
Total for R153 Bond Future:					2	27,000,000	145,898.40		
11:09:59	R157 On 06-Nov-08			Bond Future	1	10,000,000	124,879.44	Client	Buy
11:09:59	R157 On 06-Nov-08			Bond Future	1	10,000,000	0.00	Member	Sell
Total for R157 Bond Future:					2	20,000,000	124,879.44		
Grand Total for all Instruments:					101	126,524,000	603,129.56		