



# Derivatives Matched Trades Report

Report for 29/10/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:48:01	\$ / R On 12-Dec-08			Currency Future	1	200,000	0.00	Member	Sell
08:50:22	\$ / R On 16-Mar-09			Currency Future	1	500,000	5,341.75	Member	Buy
08:53:19	\$ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Client	Sell
08:55:37	\$ / R On 12-Dec-08			Currency Future	1	2,000,000	20,794.60	Member	Buy
09:00:11	\$ / R On 12-Dec-08			Currency Future	1	5,000,000	52,109.50	Member	Buy
09:12:20	\$ / R On 12-Dec-08			Currency Future	1	2,000,000	0.00	Client	Sell
09:13:16	\$ / R On 12-Dec-08			Currency Future	1	500,000	0.00	Member	Sell
09:14:25	\$ / R On 12-Dec-08			Currency Future	1	5,000	52.76	Client	Buy
09:26:19	\$ / R On 12-Dec-08			Currency Future	1	4,000	0.00	Client	Sell
09:26:19	\$ / R On 12-Dec-08			Currency Future	1	4,000	42.08	Client	Buy
09:33:25	\$ / R On 12-Dec-08			Currency Future	1	60,000	0.00	Client	Sell
09:40:18	\$ / R On 12-Dec-08			Currency Future	1	5,475,000	0.00	Member	Sell
09:50:34	\$ / R On 12-Dec-08			Currency Future	1	35,000	367.91	Client	Buy
09:51:47	\$ / R On 12-Dec-08			Currency Future	1	26,000	273.26	Client	Buy
09:52:09	\$ / R On 12-Dec-08			Currency Future	1	5,000	52.41	Client	Buy
09:54:15	\$ / R On 12-Dec-08			Currency Future	1	25,000	261.25	Client	Buy
09:57:25	\$ / R On 12-Dec-08			Currency Future	1	2,000,000	20,764.20	Member	Buy
09:58:56	\$ / R On 12-Dec-08			Currency Future	1	50,000	520.00	Client	Buy
09:59:23	\$ / R On 12-Dec-08			Currency Future	1	25,000	260.63	Client	Buy
10:00:18	\$ / R On 12-Dec-08			Currency Future	1	500,000	0.00	Member	Sell
10:02:10	\$ / R On 12-Dec-08			Currency Future	1	2,000,000	0.00	Client	Sell
10:05:28	\$ / R On 16-Mar-09			Currency Future	1	500,000	0.00	Client	Sell
10:07:59	\$ / R On 12-Dec-08			Currency Future	1	1,000	10.47	Client	Buy
10:08:26	\$ / R On 16-Mar-09			Currency Future	1	128,000	0.00	Member	Sell
10:09:20	\$ / R On 12-Dec-08			Currency Future	1	5,000,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
10:10:11	\$ / R On 12-Dec-08			Currency Future	1	200,000	2,104.84	Client	Buy
10:11:08	\$ / R On 12-Dec-08			Currency Future	1	500,000	5,222.10	Member	Buy
10:17:26	\$ / R On 12-Dec-08			Currency Future	1	1,500,000	15,605.85	Member	Buy
10:17:54	\$ / R On 12-Dec-08			Currency Future	1	500,000	5,260.30	Client	Buy
10:20:54	\$ / R On 12-Jun-09			Currency Future	1	13,000	0.00	Client	Sell
10:30:49	\$ / R On 12-Dec-08			Currency Future	1	3,000	0.00	Client	Sell
10:37:26	\$ / R On 12-Dec-08			Currency Future	1	10,000	104.10	Client	Buy
10:37:26	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
10:43:03	\$ / R On 12-Dec-08			Currency Future	1	6,000	62.46	Client	Buy
10:43:03	\$ / R On 12-Dec-08			Currency Future	1	6,000	0.00	Client	Sell
10:46:35	\$ / R On 12-Dec-08			Currency Future	1	6,000	0.00	Client	Sell
11:10:35	\$ / R On 12-Dec-08			Currency Future	1	5,000	51.50	Client	Buy
11:10:35	\$ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Client	Sell
11:10:41	\$ / R On 12-Dec-08			Currency Future	1	2,000	20.74	Client	Buy
11:10:41	\$ / R On 12-Dec-08			Currency Future	1	2,000	0.00	Client	Sell
11:13:01	\$ / R On 12-Dec-08			Currency Future	1	3,000	0.00	Client	Sell
11:30:30	\$ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Client	Sell
11:36:33	\$ / R On 12-Dec-08			Currency Future	1	56,000	0.00	Member	Sell
11:38:15	\$ / R On 12-Dec-08			Currency Future	1	750,000	7,827.38	Member	Buy
11:50:42	\$ / R On 12-Dec-08			Currency Future	1	1,000	10.50	Client	Buy
11:50:42	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
11:54:10	\$ / R On 12-Dec-08			Currency Future	1	750,000	0.00	Client	Sell
11:54:42	\$ / R On 12-Dec-08			Currency Future	1	56,000	602.14	Client	Buy
11:54:58	\$ / R On 12-Dec-08			Currency Future	1	1,500,000	0.00	Client	Sell
12:08:08	\$ / R On 12-Dec-08			Currency Future	1	48,000	499.20	Client	Buy
12:08:08	\$ / R On 12-Dec-08			Currency Future	1	48,000	0.00	Member	Sell
12:08:08	\$ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Member	Sell
12:08:13	\$ / R On 12-Dec-08			Currency Future	1	432,000	0.00	Member	Sell
12:18:20	\$ / R On 12-Dec-08			Currency Future	1	17,000	175.20	Member	Buy
12:18:40	\$ / R On 12-Dec-08			Currency Future	1	17,000	0.00	Client	Sell
12:20:04	\$ / R On 12-Dec-08			Currency Future	1	7,000	72.10	Client	Buy
12:20:04	\$ / R On 12-Dec-08			Currency Future	1	5,000	51.50	Client	Buy
12:20:39	\$ / R On 12-Dec-08			Currency Future	1	5,000	51.68	Client	Buy
12:21:59	\$ / R On 12-Dec-08			Currency Future	1	3,000	30.90	Client	Buy
12:21:59	\$ / R On 12-Dec-08			Currency Future	1	10,000	103.00	Client	Buy
12:22:48	\$ / R On 12-Dec-08			Currency Future	1	5,000	51.50	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
12:22:48	\$ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Client	Sell
12:22:48	\$ / R On 12-Dec-08			Currency Future	1	3,000	0.00	Client	Sell
12:22:48	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
12:22:48	\$ / R On 12-Dec-08			Currency Future	1	1,000	10.29	Client	Buy
12:23:35	\$ / R On 12-Dec-08			Currency Future	1	26,000	0.00	Client	Sell
12:25:33	\$ / R On 12-Dec-08			Currency Future	1	2,000	20.75	Client	Buy
12:44:53	\$ / R On 12-Dec-08			Currency Future	1	1,000	10.32	Client	Buy
12:44:53	\$ / R On 12-Dec-08			Currency Future	1	13,000	0.00	Client	Sell
12:44:53	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
12:48:04	\$ / R On 12-Dec-08			Currency Future	1	4,000	0.00	Client	Sell
12:55:52	\$ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Client	Sell
12:56:04	\$ / R On 12-Dec-08			Currency Future	1	3,000	0.00	Client	Sell
12:56:51	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	10,253.00	Member	Buy
13:12:23	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
13:12:39	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
13:12:39	\$ / R On 12-Dec-08			Currency Future	1	10,000	102.50	Client	Buy
13:15:06	\$ / R On 12-Dec-08			Currency Future	1	2,000,000	20,481.60	Member	Buy
13:16:13	\$ / R On 12-Dec-08			Currency Future	1	15,000	0.00	Client	Sell
13:16:13	\$ / R On 12-Dec-08			Currency Future	1	10,000	102.50	Client	Buy
13:16:13	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
13:16:13	\$ / R On 12-Dec-08			Currency Future	1	15,000	153.75	Client	Buy
13:18:08	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
13:18:08	\$ / R On 12-Dec-08			Currency Future	1	10,000	103.00	Client	Buy
13:22:10	\$ / R On 12-Dec-08			Currency Future	1	7,000	0.00	Client	Sell
13:34:11	\$ / R On 12-Dec-08			Currency Future	1	10,000	103.72	Client	Buy
13:42:35	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	10,303.30	Member	Buy
13:49:29	\$ / R On 16-Mar-09			Currency Future	1	200,000	2,121.20	Client	Buy
13:49:29	\$ / R On 16-Mar-09			Currency Future	1	200,000	0.00	Member	Sell
13:51:38	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	0.00	Client	Sell
13:52:50	\$ / R On 12-Dec-08			Currency Future	1	2,000,000	0.00	Client	Sell
13:53:54	\$ / R On 12-Dec-08			Currency Future	1	15,000	0.00	Client	Sell
13:54:20	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	0.00	Client	Sell
14:03:44	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
14:09:03	\$ / R On 16-Mar-09			Currency Future	1	5,000	52.93	Client	Buy
14:14:26	\$ / R On 12-Dec-08			Currency Future	1	2,000,000	20,565.60	Member	Buy
14:23:19	\$ / R On 12-Dec-08			Currency Future	1	2,000,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
14:32:02	\$ / R On 12-Dec-08			Currency Future	1	2,000	0.00	Client	Sell
14:42:48	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Member	Sell
14:44:55	\$ / R On 12-Jun-09			Currency Future	1	3,000	32.33	Client	Buy
14:46:50	\$ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Client	Sell
14:54:58	\$ / R On 12-Dec-08			Currency Future	1	50,000	516.25	Client	Buy
15:03:22	\$ / R On 12-Dec-08			Currency Future	1	5,475,000	57,816.00	Member	Buy
15:17:06	\$ / R On 12-Dec-08			Currency Future	1	5,000	51.25	Client	Buy
15:17:51	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
15:17:51	\$ / R On 12-Dec-08			Currency Future	1	10,000	102.30	Client	Buy
15:19:01	\$ / R On 12-Dec-08	9.85	Put	Currency Future	1	1,000,000	0.00	Client	Sell
15:19:01	\$ / R On 12-Dec-08	9.85	Put	Currency Future	1	1,000,000	0.00	Member	Buy
15:22:37	\$ / R On 12-Dec-08			Currency Future	1	30,000	306.47	Client	Buy
15:22:37	\$ / R On 12-Dec-08			Currency Future	1	30,000	0.00	Member	Sell
15:23:00	\$ / R On 12-Dec-08			Currency Future	1	5,000	51.00	Client	Buy
15:23:00	\$ / R On 12-Dec-08			Currency Future	1	1,000	10.20	Client	Buy
15:23:00	\$ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Member	Sell
15:23:00	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Member	Sell
15:26:20	\$ / R On 16-Mar-09			Currency Future	1	128,000	1,370.62	Member	Buy
15:27:09	\$ / R On 16-Mar-09			Currency Future	1	128,000	0.00	Member	Sell
15:27:09	\$ / R On 16-Mar-09			Currency Future	1	128,000	1,371.90	Client	Buy
15:30:31	\$ / R On 12-Dec-08			Currency Future	1	58,000	0.00	Member	Sell
15:30:31	\$ / R On 12-Dec-08			Currency Future	1	58,000	533.60	Client	Buy
15:32:02	\$ / R On 12-Dec-08			Currency Future	1	30,000	305.91	Client	Buy
15:36:12	\$ / R On 12-Dec-08			Currency Future	1	15,000	0.00	Client	Sell
15:36:12	\$ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Client	Sell
15:36:12	\$ / R On 12-Dec-08			Currency Future	1	15,000	152.25	Client	Buy
15:36:12	\$ / R On 12-Dec-08			Currency Future	1	5,000	50.77	Client	Buy
15:38:33	\$ / R On 12-Dec-08			Currency Future	1	5,000	50.95	Client	Buy
15:38:33	\$ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Client	Sell
15:42:12	\$ / R On 12-Jun-09			Currency Future	1	10,000	106.35	Client	Buy
15:42:16	\$ / R On 12-Dec-08			Currency Future	1	10,000	101.50	Client	Buy
15:42:16	\$ / R On 12-Dec-08			Currency Future	1	10,000	101.55	Client	Buy
15:43:06	\$ / R On 12-Dec-08			Currency Future	1	10,000	101.20	Client	Buy
15:43:26	\$ / R On 12-Dec-08			Currency Future	1	25,000	253.00	Client	Buy
15:43:29	\$ / R On 12-Dec-08			Currency Future	1	40,000	0.00	Member	Sell
15:43:29	\$ / R On 12-Dec-08			Currency Future	1	40,000	404.00	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:43:38	\$ / R On 12-Dec-08			Currency Future	1	1,000	10.10	Client	Buy
15:43:38	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Member	Sell
15:43:42	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Member	Sell
15:43:42	\$ / R On 12-Dec-08			Currency Future	1	10,000	101.00	Client	Buy
15:44:36	\$ / R On 12-Dec-08			Currency Future	1	3,000	30.39	Client	Buy
15:47:00	\$ / R On 12-Jun-09			Currency Future	1	1,000	10.59	Client	Buy
15:51:14	\$ / R On 12-Dec-08			Currency Future	1	197,000	1,987.73	Member	Buy
15:52:25	\$ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Member	Sell
15:54:43	\$ / R On 12-Dec-08			Currency Future	1	20,000	202.10	Client	Buy
15:56:38	\$ / R On 12-Dec-08			Currency Future	1	250,000	2,518.63	Member	Buy
15:58:11	\$ / R On 12-Dec-08			Currency Future	1	276,000	0.00	Member	Sell
15:58:11	\$ / R On 12-Dec-08			Currency Future	1	276,000	2,811.75	Client	Buy
16:01:37	\$ / R On 12-Dec-08			Currency Future	1	1,000	10.09	Client	Buy
16:01:37	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
16:02:27	\$ / R On 12-Dec-08			Currency Future	1	200,000	2,022.00	Member	Buy
16:02:43	\$ / R On 12-Dec-08			Currency Future	1	2,000,000	20,124.00	Member	Buy
16:04:40	\$ / R On 12-Dec-08			Currency Future	1	34,000	343.06	Client	Buy
16:04:40	\$ / R On 12-Jun-09			Currency Future	1	6,000	63.27	Client	Buy
16:05:53	\$ / R On 12-Dec-08			Currency Future	1	34,000	342.40	Client	Buy
16:08:03	\$ / R On 12-Dec-08			Currency Future	1	34,000	0.00	Client	Sell
16:12:05	\$ / R On 12-Dec-08			Currency Future	1	750,000	0.00	Member	Sell
16:12:05	\$ / R On 12-Dec-08			Currency Future	1	750,000	7,608.75	Client	Buy
16:12:32	\$ / R On 12-Dec-08			Currency Future	1	230,000	2,333.35	Client	Buy
16:12:32	\$ / R On 12-Dec-08			Currency Future	1	230,000	0.00	Member	Sell
16:13:05	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	0.00	Member	Sell
16:13:05	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	10,084.00	Client	Buy
16:13:21	\$ / R On 12-Dec-08			Currency Future	1	2,000,000	0.00	Client	Sell
16:13:29	\$ / R On 12-Dec-08			Currency Future	1	3,000,000	30,297.00	Client	Buy
16:13:29	\$ / R On 12-Dec-08			Currency Future	1	3,000,000	0.00	Member	Sell
16:16:37	\$ / R On 12-Dec-08			Currency Future	1	250,000	2,513.63	Member	Buy
16:20:48	\$ / R On 12-Dec-08			Currency Future	1	17,025,000	0.00	Member	Sell
16:21:58	\$ / R On 12-Dec-08			Currency Future	1	250,000	0.00	Member	Sell
16:24:26	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	0.00	Member	Sell
16:24:26	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	10,048.60	Client	Buy
16:29:02	\$ / R On 12-Dec-08			Currency Future	1	9,000	0.00	Member	Sell
16:29:36	\$ / R On 12-Dec-08			Currency Future	1	9,000	90.73	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:30:51	\$ / R On 16-Mar-09			Currency Future	1	60,000	619.57	Client	Buy
16:31:37	\$ / R On 16-Mar-09			Currency Future	1	15,000	0.00	Member	Sell
16:31:57	\$ / R On 12-Dec-08			Currency Future	1	10,000	100.89	Client	Buy
16:41:37	\$ / R On 12-Dec-08			Currency Future	1	250,000	0.00	Client	Sell
16:48:08	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
16:48:08	\$ / R On 12-Dec-08			Currency Future	1	10,000	101.10	Client	Buy
16:51:30	\$ / R On 12-Dec-08			Currency Future	1	25,000	252.25	Client	Buy
16:55:43	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
16:55:43	\$ / R On 12-Dec-08			Currency Future	1	10,000	101.10	Client	Buy
16:56:50	\$ / R On 12-Dec-08			Currency Future	1	17,025,000	172,156.80	Member	Buy
16:58:35	\$ / R On 12-Dec-08			Currency Future	1	200,000	0.00	Member	Sell
16:59:20	\$ / R On 16-Mar-09			Currency Future	1	15,000	154.57	Member	Buy
17:00:03	\$ / R On 12-Dec-08			Currency Future	1	200,000	2,026.98	Member	Buy
<b>Total for \$ / R Currency Future:</b>					<b>182</b>	<b>106,267,000</b>	<b>535,998.07</b>		
08:58:12	£ / R On 12-Dec-08			Currency Future	1	400,000	6,696.52	Member	Buy
10:09:43	£ / R On 12-Dec-08			Currency Future	1	400,000	0.00	Client	Sell
11:39:24	£ / R On 12-Dec-08			Currency Future	1	267,000	0.00	Member	Sell
11:42:52	£ / R On 12-Dec-08			Currency Future	1	267,000	4,483.89	Client	Buy
<b>Total for £ / R Currency Future:</b>					<b>4</b>	<b>1,334,000</b>	<b>11,180.41</b>		
10:21:06	€ / R On 16-Mar-09			Currency Future	1	2,000	27.20	Client	Buy
13:14:35	€ / R On 12-Dec-08			Currency Future	1	5,000,000	65,478.00	Member	Buy
13:53:57	€ / R On 12-Dec-08			Currency Future	1	5,000,000	0.00	Client	Sell
14:13:48	€ / R On 12-Dec-08			Currency Future	1	40,000	529.00	Client	Buy
15:02:39	€ / R On 12-Jun-09			Currency Future	1	80,000	0.00	Client	Sell
16:03:19	€ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Client	Sell
<b>Total for € / R Currency Future:</b>					<b>6</b>	<b>10,123,000</b>	<b>66,034.20</b>		
15:03:41	R153 On 06-Nov-08			Bond Future	1	350,000,000	0.00		Sell
15:03:41	R153 On 06-Nov-08			Bond Future	1	350,000,000	3,744,375.25	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
<b>Total for R153 Bond Future:</b>					<b>2</b>	<b>700,000,000</b>	<b>3,744,375.25</b>		
11:45:09	R186 On 05-Feb-09			Bond Future	1	1,000,000	11,465.50	Member	Buy
11:45:09	R186 On 05-Feb-09			Bond Future	1	1,000,000	0.00	Client	Sell
12:14:23	R186 On 05-Feb-09			Bond Future	1	5,000,000	54,532.41	Member	Buy
<b>Total for R186 Bond Future:</b>					<b>3</b>	<b>7,000,000</b>	<b>65,997.91</b>		
08:57:44	ZAAD On 16-Mar-09			Currency Future	1	313,000	2,150.31	Member	Buy
10:16:46	ZAAD On 16-Mar-09			Currency Future	1	300,000	0.00	Member	Sell
11:04:30	ZAAD On 16-Mar-09			Currency Future	1	300,000	2,053.50	Client	Buy
<b>Total for ZAAD Currency Future:</b>					<b>3</b>	<b>913,000</b>	<b>4,203.81</b>		
<b>Grand Total for all Instruments:</b>					<b>200</b>	<b>825,637,000</b>	<b>4,427,789.65</b>		