



# Derivatives Matched Trades Report

Report for 28/11/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
10:20:05	\$ / R On 12-Dec-08			Currency Future	1	50,000	0.00	Member	Sell
10:21:24	\$ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Client	Sell
10:21:24	\$ / R On 16-Mar-09			Currency Future	1	1,000	10.16	Member	Buy
10:48:51	\$ / R On 12-Dec-08			Currency Future	1	17,000	170.00	Client	Buy
10:48:58	\$ / R On 12-Dec-08			Currency Future	1	50,000	499.50	Client	Buy
11:14:32	\$ / R On 12-Dec-08			Currency Future	1	10,000	100.00	Client	Buy
11:14:32	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
11:19:50	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
11:19:50	\$ / R On 12-Dec-08			Currency Future	1	10,000	96.00	Client	Buy
11:20:13	\$ / R On 16-Mar-09			Currency Future	1	100,000	1,020.03	Member	Buy
11:22:55	\$ / R On 16-Mar-09			Currency Future	1	100,000	0.00	Member	Sell
12:04:20	\$ / R On 16-Mar-09			Currency Future	1	645,000	6,587.06	Member	Buy
12:07:48	\$ / R On 16-Mar-09			Currency Future	1	645,000	0.00	Client	Sell
12:23:55	\$ / R On 16-Mar-09			Currency Future	1	400,000	4,080.12	Client	Buy
12:23:55	\$ / R On 16-Mar-09			Currency Future	1	400,000	0.00	Client	Sell
12:36:37	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
12:36:43	\$ / R On 16-Mar-09			Currency Future	1	5,000	51.41	Member	Buy
12:37:54	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Member	Sell
12:40:28	\$ / R On 12-Dec-08			Currency Future	1	250,000	2,513.25	Member	Buy
13:11:18	\$ / R On 12-Dec-08			Currency Future	1	250,000	0.00	Client	Sell
13:17:23	\$ / R On 12-Dec-08			Currency Future	1	30,000	0.00	Client	Sell
13:17:23	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
13:21:26	\$ / R On 16-Mar-09			Currency Future	1	30,000	0.00	Client	Sell
13:21:26	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
13:25:40	\$ / R On 16-Mar-09			Currency Future	1	21,000	218.19	Client	Buy

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13:35:01	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
13:59:46	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
14:18:20	\$ / R On 12-Dec-08			Currency Future	1	12,000	122.53	Client	Buy
14:28:12	\$ / R On 16-Mar-09			Currency Future	1	20,000	0.00	Client	Sell
14:39:34	\$ / R On 12-Dec-08			Currency Future	1	50,000	508.31	Member	Buy
15:18:54	\$ / R On 12-Dec-08			Currency Future	1	50,000	0.00	Client	Sell
15:31:00	\$ / R On 12-Dec-08			Currency Future	1	1,000	10.11	Client	Buy
15:31:00	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
16:01:46	\$ / R On 12-Dec-08			Currency Future	1	50,000	504.11	Client	Buy
16:08:41	\$ / R On 12-Dec-08			Currency Future	1	20,000	201.21	Client	Buy
16:19:51	\$ / R On 12-Dec-08			Currency Future	1	15,000	0.00	Client	Sell
16:19:51	\$ / R On 12-Dec-08			Currency Future	1	15,000	150.75	Client	Buy
<b>Total for \$ / R Currency Future:</b>					<b>37</b>	<b>3,310,000</b>	<b>16,842.74</b>		
15:19:00	£ / R On 16-Mar-09			Currency Future	1	15,000	238.93	Client	Buy
<b>Total for £ / R Currency Future:</b>					<b>1</b>	<b>15,000</b>	<b>238.93</b>		
10:20:05	€ / R On 12-Dec-08			Currency Future	1	5,000,000	64,314.50	Member	Buy
12:03:49	€ / R On 16-Mar-09			Currency Future	1	410,000	5,381.50	Member	Buy
12:07:21	€ / R On 16-Mar-09			Currency Future	1	410,000	0.00	Client	Sell
12:12:45	€ / R On 12-Dec-08			Currency Future	1	5,000,000	0.00	Client	Sell
15:50:02	€ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Client	Sell
16:21:29	€ / R On 12-Dec-08			Currency Future	1	10,000	128.40	Client	Buy
16:57:15	€ / R On 12-Dec-08			Currency Future	1	40,000	512.29	Client	Buy
<b>Total for € / R Currency Future:</b>					<b>7</b>	<b>10,890,000</b>	<b>70,336.69</b>		
10:48:25	GOVI On 05-Feb-09			jGovi	1	130,000	37,844.43	Client	Buy
10:48:25	GOVI On 05-Feb-09			jGovi	1	130,000	0.00	Client	Sell

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<b>Total for GOVI jGovi:</b>					<b>2</b>	<b>260,000</b>	<b>37,844.43</b>		
13:32:11	R157 On 05-Feb-09			Bond Future	1	1,500,000	0.00	Member	Sell
13:32:11	R157 On 05-Feb-09			Bond Future	1	1,500,000	19,881.08	Client	Buy
13:32:26	R157 On 05-Feb-09			Bond Future	1	1,900,000	25,136.98	Client	Buy
13:32:26	R157 On 05-Feb-09			Bond Future	1	1,900,000	0.00	Member	Sell
13:32:48	R157 On 05-Feb-09			Bond Future	1	4,400,000	0.00	Member	Sell
13:32:48	R157 On 05-Feb-09			Bond Future	1	4,400,000	58,211.95	Client	Buy
13:33:03	R157 On 05-Feb-09			Bond Future	1	3,600,000	47,714.59	Client	Buy
13:33:03	R157 On 05-Feb-09			Bond Future	1	3,600,000	0.00	Member	Sell
13:33:30	R157 On 05-Feb-09			Bond Future	1	1,100,000	0.00	Member	Sell
13:33:30	R157 On 05-Feb-09			Bond Future	1	1,100,000	14,552.99	Client	Buy
13:33:38	R157 On 05-Feb-09			Bond Future	1	900,000	11,928.65	Client	Buy
13:33:38	R157 On 05-Feb-09			Bond Future	1	900,000	0.00	Member	Sell
13:33:55	R157 On 05-Feb-09			Bond Future	1	2,700,000	0.00	Member	Sell
13:33:55	R157 On 05-Feb-09			Bond Future	1	2,700,000	35,720.97	Client	Buy
13:34:05	R157 On 05-Feb-09			Bond Future	1	2,300,000	30,484.32	Client	Buy
13:34:05	R157 On 05-Feb-09			Bond Future	1	2,300,000	0.00	Member	Sell
15:45:53	R157 On 05-Feb-09			Bond Future	1	500,000,000	6,616,460.00	Member	Buy
15:45:53	R157 On 05-Feb-09			Bond Future	1	500,000,000	0.00	Member	Sell
15:46:03	R157 On 05-Feb-09			Bond Future	1	330,000,000	0.00	Member	Sell
15:46:03	R157 On 05-Feb-09			Bond Future	1	330,000,000	4,366,863.60	Member	Buy
<b>Total for R157 Bond Future:</b>					<b>20</b>	<b>1,696,800,000</b>	<b>11,226,955.14</b>		
10:27:58	ZAAD On 12-Dec-08			Currency Future	1	50,000	327.09	Member	Buy
10:50:12	ZAAD On 12-Dec-08			Currency Future	1	50,000	0.00	Client	Sell
11:25:28	ZAAD On 12-Dec-08			Currency Future	1	1,000	0.00	Member	Sell
11:26:02	ZAAD On 12-Dec-08			Currency Future	1	1,000	6.67	Member	Buy
11:26:40	ZAAD On 16-Mar-09			Currency Future	1	1,000	0.00	Member	Sell
11:36:31	ZAAD On 16-Mar-09			Currency Future	1	1,000	6.67	Member	Buy
11:36:59	ZAAD On 12-Dec-08			Currency Future	1	1,000	6.68	Member	Buy
11:36:59	ZAAD On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell

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11:37:13	ZAAD On 16-Mar-09			Currency Future	1	1,000	6.68	Client	Buy
11:37:13	ZAAD On 16-Mar-09			Currency Future	1	1,000	0.00	Member	Sell
12:43:26	ZAAD On 16-Mar-09			Currency Future	1	150,000	1,012.50	Client	Buy
<b>Total for ZAAD Currency Future:</b>					<b>11</b>	<b>258,000</b>	<b>1,366.28</b>		
<b>Grand Total for all Instruments:</b>					<b>78</b>	<b>1,711,533,000</b>	<b>11,353,584.20</b>		