



Derivatives Matched Trades Report

Report for 11/12/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:16:08	\$ / R On 16-Mar-09			Currency Future	1	5,000,000	51,738.50	Member	Buy
09:20:26	\$ / R On 16-Mar-09	10.35	Call	Currency Future	1	4,500,000	0.00	Member	Sell
09:20:26	\$ / R On 16-Mar-09	10.35	Call	Currency Future	1	4,500,000	0.00	Client	Buy
09:21:38	\$ / R On 16-Mar-09	10.35	Call	Currency Future	1	500,000	0.00	Client	Buy
09:21:38	\$ / R On 16-Mar-09	10.35	Call	Currency Future	1	500,000	0.00	Member	Sell
09:40:13	\$ / R On 16-Mar-09			Currency Future	1	5,000,000	0.00	Client	Sell
10:00:55	\$ / R On 12-Dec-08			Currency Future	1	752,000	0.00	Member	Sell
10:02:10	\$ / R On 12-Dec-08			Currency Future	1	45,000	0.00	Member	Sell
10:07:04	\$ / R On 12-Dec-08			Currency Future	1	100,000	1,012.17	Member	Buy
10:07:52	\$ / R On 16-Mar-09			Currency Future	1	141,000	1,463.45	Client	Buy
10:08:04	\$ / R On 12-Dec-08			Currency Future	1	141,000	0.00	Client	Sell
10:08:18	\$ / R On 16-Mar-09			Currency Future	1	100,000	0.00	Member	Sell
10:17:34	\$ / R On 12-Dec-08			Currency Future	1	50,000	0.00	Member	Sell
10:18:03	\$ / R On 16-Mar-09			Currency Future	1	50,000	517.25	Member	Buy
10:41:51	\$ / R On 12-Jun-09			Currency Future	1	3,000	0.00	Client	Sell
11:05:28	\$ / R On 12-Dec-08			Currency Future	1	150,000	0.00	Member	Sell
11:05:57	\$ / R On 16-Mar-09			Currency Future	1	150,000	1,561.32	Member	Buy
11:07:59	\$ / R On 12-Dec-08			Currency Future	1	25,000	0.00	Member	Sell
11:08:25	\$ / R On 16-Mar-09			Currency Future	1	25,000	260.22	Member	Buy
11:08:58	\$ / R On 12-Dec-08			Currency Future	1	96,000	0.00	Member	Sell
11:09:27	\$ / R On 16-Mar-09			Currency Future	1	96,000	999.24	Member	Buy
11:10:58	\$ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Client	Sell
11:11:12	\$ / R On 12-Dec-08			Currency Future	1	50,000	506.46	Client	Buy
11:11:42	\$ / R On 16-Mar-09			Currency Future	1	100,000	1,037.09	Client	Buy
11:11:56	\$ / R On 12-Dec-08			Currency Future	1	100,000	0.00	Client	Sell

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11:12:28	\$ / R On 12-Dec-08			Currency Future	1	45,000	456.42	Client	Buy
11:15:09	\$ / R On 16-Mar-09			Currency Future	1	200,000	0.00	Client	Sell
11:21:20	\$ / R On 16-Mar-09			Currency Future	1	100,000	0.00	Member	Sell
11:24:37	\$ / R On 12-Dec-08			Currency Future	1	150,000	1,527.99	Client	Buy
11:25:04	\$ / R On 16-Mar-09			Currency Future	1	150,000	0.00	Client	Sell
11:25:27	\$ / R On 12-Dec-08			Currency Future	1	25,000	254.67	Client	Buy
11:25:50	\$ / R On 16-Mar-09			Currency Future	1	25,000	0.00	Client	Sell
11:26:14	\$ / R On 12-Dec-08			Currency Future	1	96,000	977.91	Client	Buy
11:26:31	\$ / R On 16-Mar-09			Currency Future	1	96,000	0.00	Client	Sell
11:29:40	\$ / R On 16-Mar-09			Currency Future	1	100,000	1,040.47	Client	Buy
12:14:25	\$ / R On 16-Mar-09			Currency Future	1	35,000	365.03	Client	Buy
12:16:40	\$ / R On 16-Mar-09			Currency Future	1	10,000	104.10	Client	Buy
12:16:40	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
12:36:05	\$ / R On 16-Mar-09			Currency Future	1	40,000	416.93	Client	Buy
12:37:11	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
12:37:11	\$ / R On 16-Mar-09			Currency Future	1	10,000	104.10	Client	Buy
13:22:47	\$ / R On 12-Dec-08			Currency Future	1	752,000	7,600.46	Member	Buy
13:30:43	\$ / R On 16-Mar-09			Currency Future	1	752,000	7,777.18	Member	Buy
13:33:54	\$ / R On 12-Dec-08			Currency Future	1	97,000	0.00	Client	Sell
13:34:21	\$ / R On 16-Mar-09			Currency Future	1	97,000	1,007.35	Client	Buy
13:46:13	\$ / R On 16-Mar-09			Currency Future	1	752,000	0.00	Member	Sell
14:05:54	\$ / R On 16-Mar-09			Currency Future	1	2,000	0.00	Member	Sell
14:05:54	\$ / R On 16-Mar-09			Currency Future	1	2,000	20.74	Member	Buy
14:06:14	\$ / R On 16-Mar-09			Currency Future	1	4,000	41.60	Member	Buy
14:24:31	\$ / R On 16-Mar-09			Currency Future	1	1,000	10.37	Member	Buy
15:08:52	\$ / R On 16-Mar-09			Currency Future	1	3,000	31.11	Client	Buy
15:08:52	\$ / R On 16-Mar-09			Currency Future	1	3,000	0.00	Client	Sell
15:08:52	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
15:08:52	\$ / R On 16-Mar-09			Currency Future	1	10,000	103.50	Client	Buy
15:13:34	\$ / R On 16-Mar-09			Currency Future	1	87,000	0.00	Client	Sell
15:31:05	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
15:58:33	\$ / R On 16-Mar-09			Currency Future	1	10,000	103.25	Client	Buy
15:58:33	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
15:59:16	\$ / R On 12-Dec-08			Currency Future	1	91,000	91.00	Member	Buy
15:59:16	\$ / R On 12-Dec-08			Currency Future	1	91,000	0.00	Member	Sell
16:05:06	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:05:06	\$ / R On 16-Mar-09			Currency Future	1	5,000	51.45	Client	Buy
16:05:38	\$ / R On 16-Mar-09			Currency Future	1	15,000	0.00	Client	Sell
16:05:57	\$ / R On 12-Dec-08			Currency Future	1	91,000	930.68	Member	Buy
16:05:57	\$ / R On 12-Dec-08			Currency Future	1	91,000	0.00	Member	Sell
16:06:11	\$ / R On 16-Mar-09			Currency Future	1	5,000,000	0.00	Member	Sell
16:12:58	\$ / R On 16-Mar-09			Currency Future	1	100,000	0.00	Client	Sell
16:13:15	\$ / R On 16-Mar-09			Currency Future	1	5,000,000	51,610.00	Client	Buy
16:24:14	\$ / R On 12-Dec-08			Currency Future	1	45,000	0.00	Member	Sell
16:25:51	\$ / R On 16-Mar-09			Currency Future	1	8,000	82.20	Client	Buy
16:25:51	\$ / R On 16-Mar-09			Currency Future	1	8,000	0.00	Client	Sell
16:27:36	\$ / R On 16-Mar-09			Currency Future	1	12,000	0.00	Client	Sell
16:27:36	\$ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Client	Sell
16:45:14	\$ / R On 16-Mar-09	10.30	Call	Currency Future	1	2,250,000	0.00	Member	Sell
16:45:14	\$ / R On 16-Mar-09	10.30	Call	Currency Future	1	2,250,000	0.00	Client	Buy
16:45:53	\$ / R On 12-Dec-08			Currency Future	1	45,000	452.82	Client	Buy
16:47:35	\$ / R On 16-Mar-09	10.30	Call	Currency Future	1	2,250,000	0.00	Client	Buy
16:47:35	\$ / R On 16-Mar-09	10.30	Call	Currency Future	1	2,250,000	0.00	Member	Sell
16:54:04	\$ / R On 16-Mar-09	10.30	Call	Currency Future	1	2,250,000	0.00	Client	Sell
16:54:04	\$ / R On 16-Mar-09	10.30	Call	Currency Future	1	2,250,000	0.00	Member	Buy
Total for \$ / R Currency Future:					80	50,037,000	134,257.03		
09:14:37	£ / R On 16-Mar-09			Currency Future	1	10,000	154.99	Client	Buy
12:50:17	£ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Client	Sell
13:29:13	£ / R On 12-Dec-08			Currency Future	1	220,000	0.00	Client	Sell
13:29:51	£ / R On 16-Mar-09			Currency Future	1	220,000	3,412.20	Client	Buy
13:32:58	£ / R On 12-Dec-08			Currency Future	1	16,000	0.00	Client	Sell
13:33:22	£ / R On 16-Mar-09			Currency Future	1	16,000	247.68	Client	Buy
Total for £ / R Currency Future:					6	532,000	3,814.87		
09:40:16	€ / R On 16-Mar-09			Currency Future	1	5,000	68.09	Client	Buy
09:53:17	€ / R On 16-Mar-09			Currency Future	1	20,000	271.85	Client	Buy
11:19:10	€ / R On 12-Dec-08			Currency Future	1	110,000	1,465.43	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:19:47	€ / R On 16-Mar-09			Currency Future	1	110,000	0.00	Member	Sell
11:27:00	€ / R On 12-Dec-08			Currency Future	1	110,000	0.00	Client	Sell
11:27:23	€ / R On 16-Mar-09			Currency Future	1	110,000	1,499.60	Client	Buy
12:33:52	€ / R On 12-Dec-08			Currency Future	1	1,000,000	13,348.00	Member	Buy
12:34:44	€ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Member	Sell
13:31:39	€ / R On 12-Dec-08			Currency Future	1	45,000	0.00	Client	Sell
13:32:21	€ / R On 16-Mar-09			Currency Future	1	45,000	614.25	Client	Buy
14:08:39	€ / R On 16-Mar-09			Currency Future	1	5,000	68.30	Member	Buy
14:08:39	€ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
14:33:46	€ / R On 12-Dec-08			Currency Future	1	1,000,000	0.00	Client	Sell
14:34:04	€ / R On 16-Mar-09			Currency Future	1	1,000,000	13,662.30	Client	Buy
15:31:15	€ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
15:33:55	€ / R On 12-Dec-08			Currency Future	1	15,000	0.00	Client	Sell
16:28:00	€ / R On 16-Mar-09			Currency Future	1	10,000	136.40	Client	Buy
Total for € / R Currency Future:					17	4,595,000	31,134.22		
16:37:16	R153 On 05-Feb-09			Bond Future	1	80,000,000	0.00	Member	Sell
16:37:16	R153 On 05-Feb-09			Bond Future	1	80,000,000	909,265.60	Client	Buy
Total for R153 Bond Future:					2	160,000,000	909,265.60		
10:29:47	R157 On 05-Feb-09			Bond Future	1	1,000,000	13,460.73	Member	Buy
10:29:47	R157 On 05-Feb-09			Bond Future	1	1,000,000	0.00	Client	Sell
16:46:06	R157 On 05-Feb-09			Bond Future	1	14,000,000	0.00	Member	Sell
16:46:06	R157 On 05-Feb-09			Bond Future	1	14,000,000	188,509.10	Client	Buy
Total for R157 Bond Future:					4	30,000,000	201,969.84		
13:30:49	ZAAD On 12-Dec-08			Currency Future	1	74,000	0.00	Client	Sell
13:31:14	ZAAD On 16-Mar-09			Currency Future	1	74,000	506.90	Client	Buy
15:02:55	ZAAD On 12-Dec-08			Currency Future	1	900,000	6,075.00	Member	Buy
15:03:28	ZAAD On 16-Mar-09			Currency Future	1	900,000	0.00	Member	Sell
15:17:27	ZAAD On 12-Dec-08			Currency Future	1	900,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:18:00	ZAAD On 16-Mar-09			Currency Future	1	900,000	6,200.46	Client	Buy
Total for ZAAD Currency Future:					6	3,748,000	12,782.36		
Grand Total for all Instruments:					115	248,912,000	1,293,223.92		