



Derivatives Matched Trades Report

Report for 08/08/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:10:26	\$ / R On 16-Mar-09			Currency Future	1	50,000	403.00	Client	Buy
09:18:12	\$ / R On 12-Dec-08			Currency Future	1	5,000,000	0.00	Member	Sell
09:19:32	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	0.00	Member	Sell
09:19:36	\$ / R On 12-Dec-08			Currency Future	1	30,000	0.00	Client	Sell
09:19:36	\$ / R On 12-Dec-08			Currency Future	1	30,000	234.60	Client	Buy
09:19:47	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	0.00	Member	Sell
09:20:48	\$ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Client	Sell
09:25:04	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
09:26:42	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	7,850.30	Client	Buy
09:27:43	\$ / R On 15-Sep-08			Currency Future	1	20,000	0.00	Member	Sell
09:28:09	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	7,848.90	Client	Buy
09:30:51	\$ / R On 12-Dec-08			Currency Future	1	5,000,000	39,300.00	Client	Buy
09:33:17	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	0.00	Member	Sell
09:34:47	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	7,849.90	Client	Buy
09:44:44	\$ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Client	Sell
09:49:56	\$ / R On 12-Dec-08			Currency Future	1	5,000	39.10	Client	Buy
09:49:56	\$ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Client	Sell
10:02:42	\$ / R On 12-Dec-08			Currency Future	1	2,000	15.72	Client	Buy
10:02:42	\$ / R On 12-Dec-08			Currency Future	1	2,000	0.00	Client	Sell
10:03:38	\$ / R On 15-Sep-08			Currency Future	1	5,000	0.00	Client	Sell
10:06:39	\$ / R On 15-Sep-08			Currency Future	1	10,000	76.60	Client	Buy
10:06:39	\$ / R On 15-Sep-08			Currency Future	1	10,000	0.00	Client	Sell
10:08:56	\$ / R On 12-Dec-08			Currency Future	1	6,000	0.00	Client	Sell
10:08:56	\$ / R On 12-Dec-08			Currency Future	1	6,000	47.16	Client	Buy
10:23:14	\$ / R On 16-Mar-09			Currency Future	1	300,000	2,415.75	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
10:23:14	\$ / R On 16-Mar-09			Currency Future	1	300,000	0.00	Member	Sell
10:32:55	\$ / R On 16-Mar-09			Currency Future	1	78,000	628.10	Client	Buy
10:32:55	\$ / R On 16-Mar-09			Currency Future	1	78,000	0.00	Member	Sell
10:34:21	\$ / R On 16-Mar-09			Currency Future	1	4,000,000	32,170.00	Client	Buy
10:34:25	\$ / R On 16-Mar-09			Currency Future	1	4,000,000	0.00	Member	Sell
10:35:55	\$ / R On 15-Sep-08			Currency Future	1	2,000,000	0.00	Member	Sell
10:35:55	\$ / R On 15-Sep-08			Currency Future	1	2,000,000	15,184.00	Client	Buy
10:39:32	\$ / R On 15-Sep-08			Currency Future	1	20,000	0.00	Client	Sell
10:39:32	\$ / R On 15-Sep-08			Currency Future	1	20,000	153.40	Client	Buy
10:41:28	\$ / R On 12-Dec-08			Currency Future	1	15,000	0.00	Client	Sell
10:42:36	\$ / R On 15-Sep-08			Currency Future	1	20,000	0.00	Client	Sell
10:42:36	\$ / R On 12-Dec-08			Currency Future	1	12,000	0.00	Client	Sell
10:42:48	\$ / R On 16-Mar-09			Currency Future	1	975,000	0.00	Member	Sell
10:42:48	\$ / R On 16-Mar-09			Currency Future	1	975,000	7,841.44	Client	Buy
10:49:00	\$ / R On 15-Sep-08			Currency Future	1	5,000	38.40	Client	Buy
11:08:05	\$ / R On 12-Dec-08			Currency Future	1	10,000,000	0.00	Member	Sell
11:09:02	\$ / R On 15-Sep-08			Currency Future	1	10,000	0.00	Client	Sell
11:09:02	\$ / R On 15-Sep-08			Currency Future	1	10,000	76.95	Client	Buy
11:11:25	\$ / R On 12-Dec-08			Currency Future	1	10,000,000	78,980.00	Client	Buy
11:18:47	\$ / R On 15-Sep-08			Currency Future	1	2,000	0.00	Client	Sell
11:27:34	\$ / R On 12-Dec-08			Currency Future	1	500,000	0.00	Member	Sell
11:31:58	\$ / R On 15-Sep-08			Currency Future	1	30,000	0.00	Client	Sell
11:37:15	\$ / R On 12-Dec-08			Currency Future	1	5,000	39.38	Client	Buy
11:37:15	\$ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Client	Sell
11:37:42	\$ / R On 15-Sep-08			Currency Future	1	10,000	0.00	Client	Sell
11:41:01	\$ / R On 15-Sep-08			Currency Future	1	10,000	0.00	Client	Sell
11:43:37	\$ / R On 15-Sep-08			Currency Future	1	545,000	0.00	Member	Sell
11:51:29	\$ / R On 12-Dec-08			Currency Future	1	500,000	3,947.50	Client	Buy
11:51:31	\$ / R On 15-Sep-08			Currency Future	1	17,000	0.00	Client	Sell
11:51:31	\$ / R On 15-Sep-08			Currency Future	1	13,000	0.00	Client	Sell
11:55:59	\$ / R On 15-Sep-08			Currency Future	1	545,000	4,221.84	Member	Buy
11:59:55	\$ / R On 15-Sep-08			Currency Future	1	545,000	0.00	Member	Sell
11:59:55	\$ / R On 15-Sep-08			Currency Future	1	545,000	4,232.74	Client	Buy
12:11:30	\$ / R On 15-Sep-08			Currency Future	1	20,000	0.00	Client	Sell
12:15:14	\$ / R On 12-Dec-08			Currency Future	1	10,000	78.86	Member	Buy
12:15:28	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
12:22:54	\$ / R On 15-Sep-08			Currency Future	1	2,000	0.00	Client	Sell
12:25:17	\$ / R On 16-Mar-09			Currency Future	1	2,000	16.21	Client	Buy
12:45:03	\$ / R On 15-Sep-08			Currency Future	1	6,000	0.00	Client	Sell
12:45:03	\$ / R On 15-Sep-08			Currency Future	1	8,000	0.00	Client	Sell
12:45:03	\$ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Client	Sell
12:51:05	\$ / R On 15-Sep-08			Currency Future	1	2,000	0.00	Client	Sell
12:51:48	\$ / R On 16-Mar-09			Currency Future	1	22,000	178.31	Client	Buy
12:52:07	\$ / R On 12-Dec-08			Currency Future	1	7,000	0.00	Client	Sell
13:01:02	\$ / R On 15-Sep-08			Currency Future	1	3,000	0.00	Client	Sell
13:17:42	\$ / R On 15-Sep-08			Currency Future	1	20,000	0.00	Client	Sell
13:36:22	\$ / R On 15-Sep-08			Currency Future	1	20,000	153.30	Client	Buy
14:01:04	\$ / R On 16-Mar-09			Currency Future	1	4,975,000	40,193.03	Member	Buy
14:01:04	\$ / R On 16-Mar-09			Currency Future	1	4,975,000	0.00	Client	Sell
14:05:33	\$ / R On 15-Sep-08			Currency Future	1	10,000	0.00	Client	Sell
14:08:18	\$ / R On 15-Sep-08			Currency Future	1	25,000	0.00	Client	Sell
14:10:44	\$ / R On 15-Sep-08			Currency Future	1	2,000	0.00	Client	Sell
14:24:12	\$ / R On 15-Sep-08			Currency Future	1	10,000	0.00	Client	Sell
14:24:24	\$ / R On 15-Sep-08			Currency Future	1	50,000	0.00	Client	Sell
14:24:24	\$ / R On 15-Sep-08			Currency Future	1	33,000	0.00	Client	Sell
14:29:18	\$ / R On 15-Sep-08			Currency Future	1	60,000	465.87	Member	Buy
14:30:32	\$ / R On 12-Dec-08			Currency Future	1	100,000	794.03	Member	Buy
14:30:54	\$ / R On 12-Dec-08			Currency Future	1	100,000	0.00	Member	Sell
14:38:56	\$ / R On 15-Sep-08			Currency Future	1	60,000	0.00	Client	Sell
14:39:28	\$ / R On 15-Sep-08			Currency Future	1	11,000	0.00	Client	Sell
14:41:38	\$ / R On 15-Sep-08			Currency Future	1	2,000	0.00	Client	Sell
14:46:48	\$ / R On 15-Sep-08			Currency Future	1	20,000	0.00	Client	Sell
14:55:12	\$ / R On 15-Sep-08			Currency Future	1	300,000	0.00	Client	Sell
14:55:12	\$ / R On 15-Sep-08			Currency Future	1	300,000	2,332.38	Member	Buy
15:08:45	\$ / R On 12-Dec-08			Currency Future	1	100,000	0.00	Client	Sell
15:13:16	\$ / R On 15-Sep-08			Currency Future	1	3,000	0.00	Client	Sell
15:14:20	\$ / R On 15-Sep-08			Currency Future	1	52,000	0.00	Client	Sell
15:34:31	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
15:38:46	\$ / R On 12-Dec-08			Currency Future	1	2,000	15.91	Client	Buy
15:38:46	\$ / R On 12-Dec-08			Currency Future	1	2,000	0.00	Client	Sell
15:40:07	\$ / R On 15-Sep-08			Currency Future	1	5,000	0.00	Client	Sell
15:40:07	\$ / R On 15-Sep-08			Currency Future	1	5,000	38.95	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:43:49	\$ / R On 12-Dec-08			Currency Future	1	6,000	0.00	Client	Sell
15:44:08	\$ / R On 15-Sep-08			Currency Future	1	25,000	0.00	Client	Sell
15:44:16	\$ / R On 15-Sep-08			Currency Future	1	9,000	0.00	Client	Sell
15:44:36	\$ / R On 12-Dec-08			Currency Future	1	200,000	1,594.00	Member	Buy
15:47:29	\$ / R On 15-Sep-08			Currency Future	1	103,000	0.00	Client	Sell
15:52:08	\$ / R On 15-Sep-08			Currency Future	1	3,000	0.00	Client	Sell
15:52:37	\$ / R On 15-Sep-08			Currency Future	1	27,000	0.00	Client	Sell
15:54:01	\$ / R On 12-Dec-08			Currency Future	1	200,000	0.00	Client	Sell
15:54:59	\$ / R On 15-Sep-08			Currency Future	1	23,000	0.00	Client	Sell
16:14:35	\$ / R On 12-Dec-08			Currency Future	1	50,000	0.00	Client	Sell
16:14:35	\$ / R On 12-Dec-08			Currency Future	1	50,000	383.87	Client	Buy
16:15:50	\$ / R On 15-Sep-08			Currency Future	1	300,000	2,347.95	Member	Buy
16:17:57	\$ / R On 12-Dec-08			Currency Future	1	120,000	961.15	Member	Buy
16:22:09	\$ / R On 12-Dec-08			Currency Future	1	8,000,000	0.00	Member	Sell
16:25:44	\$ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Client	Sell
16:41:15	\$ / R On 12-Dec-08			Currency Future	1	8,000,000	63,896.00	Client	Buy
16:45:43	\$ / R On 15-Sep-08			Currency Future	1	300,000	0.00	Client	Sell
16:52:14	\$ / R On 12-Dec-08			Currency Future	1	120,000	0.00	Member	Sell
Total for \$ / R Currency Future:					115	83,217,000	327,044.59		
09:11:22	£ / R On 16-Mar-09			Currency Future	1	28,000	428.86	Client	Buy
09:44:50	£ / R On 12-Dec-08			Currency Future	1	5,000	75.25	Client	Buy
12:27:09	£ / R On 16-Mar-09			Currency Future	1	1,000	15.35	Client	Buy
12:48:03	£ / R On 16-Mar-09			Currency Future	1	11,000	169.13	Client	Buy
14:24:18	£ / R On 15-Sep-08			Currency Future	1	2,000	0.00	Client	Sell
15:41:18	£ / R On 15-Sep-08			Currency Future	1	3,000	44.96	Client	Buy
Total for £ / R Currency Future:					6	50,000	733.55		
10:25:20	€ / R On 16-Mar-09			Currency Future	1	196,000	0.00	Client	Sell
10:25:20	€ / R On 16-Mar-09			Currency Future	1	196,000	2,348.47	Member	Buy
10:34:45	€ / R On 16-Mar-09			Currency Future	1	51,000	611.08	Member	Buy
10:34:45	€ / R On 16-Mar-09			Currency Future	1	51,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
12:26:17	€ / R On 16-Mar-09			Currency Future	1	1,000	12.13	Client	Buy
12:26:37	€ / R On 16-Mar-09			Currency Future	1	400,000	0.00	Member	Sell
12:40:33	€ / R On 16-Mar-09			Currency Future	1	400,000	4,849.40	Client	Buy
12:51:09	€ / R On 16-Mar-09			Currency Future	1	14,000	169.96	Client	Buy
14:45:52	€ / R On 12-Dec-08			Currency Future	1	25,000	0.00	Client	Sell
Total for € / R Currency Future:					9	1,334,000	7,991.05		
16:00:27	R153 On 06-Nov-08			Bond Future	1	1,300,000	0.00		Sell
16:00:27	R153 On 06-Nov-08			Bond Future	1	1,300,000	13,989.74	Member	Buy
Total for R153 Bond Future:					2	2,600,000	13,989.74		
12:45:03	R157 On 06-Nov-08			Bond Future	1	1,200,000	0.00	Member	Sell
12:45:03	R157 On 06-Nov-08			Bond Future	1	1,200,000	14,736.63	Client	Buy
12:45:28	R157 On 06-Nov-08			Bond Future	1	2,600,000	0.00	Member	Sell
12:45:28	R157 On 06-Nov-08			Bond Future	1	2,600,000	31,929.38	Client	Buy
12:45:50	R157 On 06-Nov-08			Bond Future	1	4,800,000	0.00	Member	Sell
12:45:50	R157 On 06-Nov-08			Bond Future	1	4,800,000	58,946.54	Client	Buy
12:46:10	R157 On 06-Nov-08			Bond Future	1	2,400,000	29,473.27	Client	Buy
12:46:10	R157 On 06-Nov-08			Bond Future	1	2,400,000	0.00	Member	Sell
13:52:32	R157 On 06-Nov-08			Bond Future	1	2,400,000	0.00	Member	Sell
13:52:32	R157 On 06-Nov-08			Bond Future	1	2,400,000	29,225.85	Client	Buy
13:52:55	R157 On 06-Nov-08			Bond Future	1	5,200,000	0.00	Member	Sell
13:52:55	R157 On 06-Nov-08			Bond Future	1	5,200,000	63,613.27	Client	Buy
13:53:19	R157 On 06-Nov-08			Bond Future	1	9,600,000	0.00	Member	Sell
13:53:19	R157 On 06-Nov-08			Bond Future	1	9,600,000	117,439.88	Client	Buy
13:53:54	R157 On 06-Nov-08			Bond Future	1	4,800,000	58,719.94	Client	Buy
13:53:54	R157 On 06-Nov-08			Bond Future	1	4,800,000	0.00	Member	Sell
13:55:07	R157 On 06-Nov-08			Bond Future	1	2,400,000	29,225.85	Member	Buy
13:55:07	R157 On 06-Nov-08			Bond Future	1	2,400,000	0.00	Client	Sell
13:55:13	R157 On 06-Nov-08			Bond Future	1	2,400,000	29,359.97	Client	Buy
13:55:13	R157 On 06-Nov-08			Bond Future	1	2,400,000	0.00	Member	Sell
13:56:28	R157 On 05-Feb-09	10.00	Put	Option on Bond Future	1	50,000,000	0.00	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
13:56:28	R157 On 05-Feb-09	10.00	Put	Option on Bond Future	1	50,000,000	0.00	Client	Sell
13:56:50	R157 On 05-Feb-09	10.00	Put	Option on Bond Future	1	10,000,000	0.00	Client	Sell
13:56:50	R157 On 05-Feb-09	10.00	Put	Option on Bond Future	1	10,000,000	0.00	Member	Buy
13:57:38	R157 On 05-Feb-09	9.50	Call	Option on Bond Future	1	50,000,000	0.00	Member	Sell
13:57:38	R157 On 05-Feb-09	9.50	Call	Option on Bond Future	1	50,000,000	0.00	Client	Buy
13:57:55	R157 On 05-Feb-09	9.50	Call	Option on Bond Future	1	10,000,000	0.00	Client	Buy
13:57:55	R157 On 05-Feb-09	9.50	Call	Option on Bond Future	1	10,000,000	0.00	Member	Sell
13:58:27	R157 On 05-Feb-09	8.75	Call	Option on Bond Future	1	50,000,000	0.00	Member	Buy
13:58:27	R157 On 05-Feb-09	8.75	Call	Option on Bond Future	1	50,000,000	0.00	Client	Sell
13:59:02	R157 On 05-Feb-09	8.75	Call	Option on Bond Future	1	10,000,000	0.00	Client	Sell
13:59:02	R157 On 05-Feb-09	8.75	Call	Option on Bond Future	1	10,000,000	0.00	Member	Buy
16:10:11	R157 On 06-Nov-08			Bond Future	1	10,000,000	122,008.66	Member	Buy
16:10:11	R157 On 06-Nov-08			Bond Future	1	10,000,000	0.00	Client	Sell
Total for R157 Bond Future:					34	455,600,000	584,679.24		
12:09:50	ZAAD On 12-Dec-08			Currency Future	1	100,000	691.00	Member	Buy
12:14:01	ZAAD On 12-Dec-08			Currency Future	1	100,000	0.00	Member	Sell
13:47:06	ZAAD On 12-Dec-08			Currency Future	1	100,000	696.25	Member	Buy
14:30:25	ZAAD On 12-Dec-08			Currency Future	1	74,000	0.00	Member	Sell
14:38:03	ZAAD On 12-Dec-08			Currency Future	1	74,000	514.56	Client	Buy
14:52:41	ZAAD On 12-Dec-08			Currency Future	1	100,000	0.00	Member	Sell
Total for ZAAD Currency Future:					6	548,000	1,901.81		
Grand Total for all Instruments:					172	543,349,000	936,339.96		