



# Derivatives Matched Trades Report

Report for 25/11/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:49:55	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Member	Sell
08:57:15	\$ / R On 12-Dec-08			Currency Future	1	250,000	2,529.55	Member	Buy
09:00:48	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Member	Sell
09:02:34	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Member	Sell
09:05:25	\$ / R On 12-Dec-08			Currency Future	1	3,500,000	35,536.55	Member	Buy
09:15:19	\$ / R On 12-Dec-08			Currency Future	1	14,000	0.00	Client	Sell
09:28:38	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,388.20	Client	Buy
09:29:10	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,338.20	Client	Buy
09:33:35	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Member	Sell
09:34:18	\$ / R On 12-Dec-08			Currency Future	1	10,000	101.60	Member	Buy
09:38:37	\$ / R On 12-Jun-09			Currency Future	1	10,000	106.86	Client	Buy
09:52:02	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Member	Sell
09:52:23	\$ / R On 16-Mar-09			Currency Future	1	10,000	103.96	Member	Buy
09:53:54	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Member	Sell
09:53:54	\$ / R On 16-Mar-09			Currency Future	1	10,000	104.06	Client	Buy
10:13:14	\$ / R On 12-Dec-08			Currency Future	1	2,000	20.30	Client	Buy
10:17:50	\$ / R On 16-Mar-09			Currency Future	1	7,000	72.48	Client	Buy
10:20:44	\$ / R On 12-Dec-08			Currency Future	1	250,000	0.00	Client	Sell
10:24:04	\$ / R On 12-Dec-08			Currency Future	1	1,000	10.11	Client	Buy
10:31:19	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	10,135.50	Client	Buy
10:31:19	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	0.00	Member	Sell
10:31:42	\$ / R On 12-Dec-08			Currency Future	1	150,000	1,513.13	Member	Buy
10:31:42	\$ / R On 12-Dec-08			Currency Future	1	150,000	0.00	Client	Sell
10:32:51	\$ / R On 16-Mar-09			Currency Future	1	60,000	621.47	Client	Buy
11:01:17	\$ / R On 12-Dec-08			Currency Future	1	3,500,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:38:11	\$ / R On 12-Dec-08			Currency Future	1	50,000	0.00	Client	Sell
11:42:59	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
11:42:59	\$ / R On 12-Dec-08			Currency Future	1	1,000	10.14	Client	Buy
11:52:27	\$ / R On 16-Mar-09			Currency Future	1	1,000	10.35	Client	Buy
12:06:38	\$ / R On 12-Dec-08			Currency Future	1	4,000	40.50	Client	Buy
12:38:27	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
12:38:27	\$ / R On 12-Dec-08			Currency Future	1	1,000	10.14	Client	Buy
12:46:20	\$ / R On 12-Dec-08			Currency Future	1	9,000	0.00	Member	Sell
12:47:37	\$ / R On 12-Dec-08			Currency Future	1	9,000	90.99	Member	Buy
12:49:31	\$ / R On 16-Mar-09			Currency Future	1	8,000	82.68	Client	Buy
12:49:43	\$ / R On 16-Mar-09			Currency Future	1	10,000	103.25	Client	Buy
12:50:13	\$ / R On 12-Dec-08			Currency Future	1	50,000	505.00	Client	Buy
12:50:13	\$ / R On 16-Mar-09			Currency Future	1	50,000	515.00	Client	Buy
12:50:13	\$ / R On 16-Mar-09			Currency Future	1	10,000	103.00	Client	Buy
12:50:13	\$ / R On 16-Mar-09			Currency Future	1	4,000	41.20	Client	Buy
12:51:50	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
12:51:50	\$ / R On 12-Dec-08			Currency Future	1	1,000	10.05	Client	Buy
12:55:37	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Member	Sell
13:00:16	\$ / R On 12-Dec-08			Currency Future	1	2,000	0.00	Client	Sell
13:00:35	\$ / R On 12-Dec-08			Currency Future	1	5,000	50.20	Client	Buy
13:00:35	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
13:00:35	\$ / R On 12-Dec-08			Currency Future	1	10,000	100.40	Client	Buy
13:00:35	\$ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Client	Sell
13:10:27	\$ / R On 12-Dec-08			Currency Future	1	35,000	0.00	Client	Sell
13:18:54	\$ / R On 12-Dec-08			Currency Future	1	20,000	200.17	Member	Buy
13:19:11	\$ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Member	Sell
13:20:40	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,335.80	Client	Buy
13:25:11	\$ / R On 16-Mar-09			Currency Future	1	7,000	71.78	Client	Buy
13:30:54	\$ / R On 12-Dec-08			Currency Future	1	1,000	10.00	Client	Buy
13:31:00	\$ / R On 12-Dec-08			Currency Future	1	10,000	100.00	Client	Buy
13:31:00	\$ / R On 12-Dec-08			Currency Future	1	10,000	99.90	Client	Buy
13:31:00	\$ / R On 16-Mar-09			Currency Future	1	10,000	102.00	Client	Buy
13:31:00	\$ / R On 16-Mar-09			Currency Future	1	80,000	816.00	Client	Buy
13:32:17	\$ / R On 12-Dec-08			Currency Future	1	1,000	9.91	Client	Buy
13:32:17	\$ / R On 12-Dec-08			Currency Future	1	1,000	9.95	Client	Buy
13:33:46	\$ / R On 12-Dec-08			Currency Future	1	23,000	227.70	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
13:40:28	\$ / R On 12-Dec-08			Currency Future	1	3,000	0.00	Client	Sell
13:41:18	\$ / R On 12-Dec-08			Currency Future	1	3,000	29.85	Client	Buy
13:41:29	\$ / R On 12-Dec-08			Currency Future	1	39,000	388.83	Client	Buy
13:41:29	\$ / R On 12-Dec-08			Currency Future	1	39,000	0.00	Member	Sell
13:44:57	\$ / R On 12-Dec-08			Currency Future	1	26,000	0.00	Client	Sell
13:50:56	\$ / R On 16-Mar-09			Currency Future	1	10,000	101.55	Client	Buy
13:52:56	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
13:54:10	\$ / R On 12-Dec-08			Currency Future	1	12,000	0.00	Client	Sell
13:54:10	\$ / R On 12-Dec-08			Currency Future	1	12,000	119.01	Client	Buy
13:54:10	\$ / R On 12-Dec-08			Currency Future	1	7,000	69.65	Client	Buy
13:56:56	\$ / R On 12-Dec-08			Currency Future	1	1,000	9.98	Client	Buy
14:07:13	\$ / R On 16-Mar-09			Currency Future	1	200,000	2,041.02	Client	Buy
14:07:29	\$ / R On 16-Mar-09			Currency Future	1	100,000	1,020.51	Client	Buy
14:07:53	\$ / R On 16-Mar-09			Currency Future	1	10,000	102.10	Client	Buy
14:17:56	\$ / R On 16-Mar-09			Currency Future	1	60,000	611.85	Client	Buy
14:28:07	\$ / R On 12-Dec-08			Currency Future	1	250,000	2,488.93	Member	Buy
14:28:18	\$ / R On 12-Dec-08			Currency Future	1	1,000	10.00	Client	Buy
14:32:25	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	0.00	Member	Sell
14:34:25	\$ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Client	Sell
14:34:25	\$ / R On 16-Mar-09			Currency Future	1	1,000	10.19	Client	Buy
14:37:05	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	10,012.10	Client	Buy
14:51:12	\$ / R On 16-Mar-09			Currency Future	1	7,000	0.00	Member	Sell
14:51:40	\$ / R On 16-Mar-09			Currency Future	1	7,000	71.95	Member	Buy
14:52:04	\$ / R On 16-Mar-09			Currency Future	1	7,000	0.00	Member	Sell
14:52:04	\$ / R On 16-Mar-09			Currency Future	1	7,000	72.02	Client	Buy
14:53:50	\$ / R On 12-Dec-08			Currency Future	1	100,000	0.00	Member	Sell
14:54:20	\$ / R On 12-Dec-08			Currency Future	1	4,000	40.00	Client	Buy
14:55:35	\$ / R On 12-Dec-08			Currency Future	1	100,000	1,004.60	Client	Buy
15:17:00	\$ / R On 12-Dec-08			Currency Future	1	5,000	50.05	Client	Buy
15:17:48	\$ / R On 16-Mar-09			Currency Future	1	15,000	153.95	Client	Buy
15:29:30	\$ / R On 16-Mar-09			Currency Future	1	10,000	103.01	Client	Buy
15:38:47	\$ / R On 12-Dec-08			Currency Future	1	250,000	0.00	Client	Sell
15:38:57	\$ / R On 16-Mar-09			Currency Future	1	10,000	102.25	Client	Buy
15:42:44	\$ / R On 12-Jun-09			Currency Future	1	75,000	779.25	Client	Buy
15:42:48	\$ / R On 16-Mar-09			Currency Future	1	3,000	30.57	Client	Buy
15:43:13	\$ / R On 12-Jun-09			Currency Future	1	75,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:43:28	\$ / R On 12-Jun-09			Currency Future	1	75,000	777.53	Member	Buy
15:46:21	\$ / R On 12-Dec-08			Currency Future	1	5,000	49.88	Client	Buy
15:46:23	\$ / R On 12-Dec-08			Currency Future	1	200,000	1,990.10	Client	Buy
15:46:25	\$ / R On 12-Dec-08			Currency Future	1	200,000	0.00	Member	Sell
15:47:10	\$ / R On 12-Dec-08			Currency Future	1	200,000	1,989.90	Member	Buy
15:53:18	\$ / R On 12-Dec-08			Currency Future	1	5,000	49.75	Client	Buy
15:53:22	\$ / R On 12-Dec-08			Currency Future	1	5,000	49.65	Client	Buy
15:55:06	\$ / R On 12-Dec-08			Currency Future	1	3,500,000	34,814.85	Member	Buy
15:59:10	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Member	Sell
16:02:40	\$ / R On 12-Dec-08			Currency Future	1	3,500,000	0.00	Client	Sell
16:08:38	\$ / R On 16-Mar-09			Currency Future	1	4,000	40.62	Client	Buy
16:12:29	\$ / R On 12-Dec-08			Currency Future	1	3,000	0.00	Client	Sell
16:12:29	\$ / R On 12-Dec-08			Currency Future	1	3,000	29.55	Client	Buy
16:12:34	\$ / R On 16-Mar-09			Currency Future	1	7,000	70.77	Client	Buy
16:19:35	\$ / R On 16-Mar-09			Currency Future	1	10,000	100.80	Client	Buy
16:23:10	\$ / R On 12-Dec-08			Currency Future	1	17,000	167.45	Client	Buy
16:23:36	\$ / R On 12-Dec-08			Currency Future	1	10,000	98.20	Client	Buy
16:23:37	\$ / R On 12-Dec-08			Currency Future	1	17,000	0.00	Member	Sell
16:24:19	\$ / R On 12-Dec-08			Currency Future	1	17,000	167.09	Member	Buy
16:25:21	\$ / R On 12-Dec-08			Currency Future	1	3,000	29.52	Client	Buy
16:25:34	\$ / R On 12-Dec-08			Currency Future	1	3,000	0.00	Member	Sell
16:25:36	\$ / R On 16-Mar-09			Currency Future	1	30,000	301.50	Client	Buy
16:25:44	\$ / R On 16-Mar-09			Currency Future	1	30,000	0.00	Member	Sell
16:26:00	\$ / R On 12-Dec-08			Currency Future	1	3,000	29.46	Member	Buy
16:26:11	\$ / R On 12-Dec-08			Currency Future	1	10,000	98.00	Client	Buy
16:26:12	\$ / R On 16-Mar-09			Currency Future	1	30,000	300.50	Member	Buy
16:26:28	\$ / R On 16-Mar-09			Currency Future	1	1,000	9.98	Client	Buy
16:26:28	\$ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Client	Sell
16:27:59	\$ / R On 12-Dec-08			Currency Future	1	1,000	9.79	Client	Buy
16:31:10	\$ / R On 12-Dec-08			Currency Future	1	2,000	0.00	Client	Sell
16:31:10	\$ / R On 12-Dec-08			Currency Future	1	18,000	176.67	Client	Buy
16:31:10	\$ / R On 12-Dec-08			Currency Future	1	2,000	19.60	Client	Buy
16:31:55	\$ / R On 12-Dec-08			Currency Future	1	2,000	19.60	Client	Buy
16:33:45	\$ / R On 16-Mar-09			Currency Future	1	8,000	0.00	Member	Sell
16:34:08	\$ / R On 16-Mar-09			Currency Future	1	8,000	80.18	Member	Buy
16:34:41	\$ / R On 16-Mar-09			Currency Future	1	8,000	80.26	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:34:41	\$ / R On 16-Mar-09			Currency Future	1	8,000	0.00	Member	Sell
16:34:47	\$ / R On 12-Dec-08			Currency Future	1	365,000	0.00	Member	Sell
16:35:27	\$ / R On 12-Dec-08			Currency Future	1	365,000	3,576.27	Member	Buy
16:35:34	\$ / R On 16-Mar-09			Currency Future	1	50,000	502.23	Client	Buy
16:36:19	\$ / R On 14-Dec-09	9.90	Call	Currency Future	1	10,100,000	0.00	Member	Sell
16:36:40	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,146.80	Client	Buy
16:36:50	\$ / R On 14-Dec-09	12.30	Call	Currency Future	1	10,100,000	0.00	Member	Buy
16:38:22	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	0.00	Member	Sell
16:39:10	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	9,843.80	Client	Buy
16:40:47	\$ / R On 12-Dec-08			Currency Future	1	10,000	99.06	Client	Buy
16:42:56	\$ / R On 16-Mar-09			Currency Future	1	10,000	100.00	Client	Buy
16:42:56	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
16:45:07	\$ / R On 12-Dec-08			Currency Future	1	2,000,000	19,946.00	Client	Buy
16:45:07	\$ / R On 12-Dec-08			Currency Future	1	2,000,000	0.00	Member	Sell
16:46:42	\$ / R On 12-Dec-08			Currency Future	1	10,000	97.88	Member	Buy
16:46:42	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
16:49:39	\$ / R On 12-Dec-08			Currency Future	1	10,000	99.00	Client	Buy
16:49:51	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Member	Sell
16:50:05	\$ / R On 12-Dec-08			Currency Future	1	10,000	98.86	Member	Buy
16:50:53	\$ / R On 12-Dec-08			Currency Future	1	3,000,000	0.00	Member	Sell
16:51:02	\$ / R On 12-Dec-08			Currency Future	1	365,000	0.00	Client	Sell
16:51:02	\$ / R On 12-Dec-08			Currency Future	1	365,000	3,572.62	Member	Buy
16:53:40	\$ / R On 14-Dec-09	12.30	Call	Currency Future	1	10,100,000	0.00	Member	Sell
16:54:07	\$ / R On 14-Dec-09	9.90	Call	Currency Future	1	10,100,000	0.00	Member	Buy
16:57:50	\$ / R On 16-Mar-09			Currency Future	1	10,000	101.05	Client	Buy
16:58:12	\$ / R On 12-Dec-08			Currency Future	1	375,000	3,692.06	Member	Buy
16:58:36	\$ / R On 12-Dec-08			Currency Future	1	375,000	0.00	Member	Sell
17:00:54	\$ / R On 12-Dec-08			Currency Future	1	375,000	3,686.44	Member	Buy
17:00:54	\$ / R On 12-Dec-08			Currency Future	1	375,000	0.00	Client	Sell
17:24:18	\$ / R On 12-Dec-08			Currency Future	1	3,000,000	29,561.40	Member	Buy
<b>Total for \$ / R Currency Future:</b>					<b>163</b>	<b>85,322,000</b>	<b>231,335.95</b>		
11:28:07	£ / R On 12-Jun-09			Currency Future	1	1,000	16.00	Client	Buy
11:59:13	£ / R On 12-Dec-08			Currency Future	1	3,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
13:40:58	£ / R On 12-Dec-08			Currency Future	1	50,000	747.49	Member	Buy
13:41:25	£ / R On 12-Dec-08			Currency Future	1	50,000	0.00	Client	Sell
13:50:56	£ / R On 12-Jun-09			Currency Future	1	1,000	15.68	Client	Buy
14:01:29	£ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
14:57:45	£ / R On 12-Dec-08			Currency Future	1	67,000	1,011.62	Client	Buy
14:57:45	£ / R On 12-Dec-08			Currency Future	1	3,000	45.23	Client	Buy
14:57:45	£ / R On 12-Dec-08			Currency Future	1	3,000	0.00	Client	Sell
<b>Total for £ / R Currency Future:</b>					<b>9</b>	<b>179,000</b>	<b>1,836.02</b>		
12:56:16	€ / R On 12-Dec-08			Currency Future	1	1,000	12.90	Client	Buy
13:25:35	€ / R On 12-Dec-08			Currency Future	1	1,000	12.85	Client	Buy
13:29:39	€ / R On 12-Dec-08			Currency Future	1	60,000	769.77	Client	Buy
14:20:21	€ / R On 12-Dec-08			Currency Future	1	10,000	128.51	Client	Buy
15:42:18	€ / R On 12-Dec-08			Currency Future	1	1,000,000	12,874.50	Member	Buy
15:58:17	€ / R On 12-Dec-08			Currency Future	1	1,000,000	0.00	Client	Sell
16:23:21	€ / R On 12-Dec-08			Currency Future	1	1,500,000	19,143.15	Member	Buy
16:28:19	€ / R On 12-Dec-08			Currency Future	1	1,500,000	0.00	Client	Sell
16:30:28	€ / R On 12-Dec-08			Currency Future	1	28,000	358.25	Client	Buy
<b>Total for € / R Currency Future:</b>					<b>9</b>	<b>5,100,000</b>	<b>33,299.93</b>		
14:42:08	R157 On 05-Feb-09			Bond Future	1	1,000,000	13,405.67	Member	Buy
14:42:08	R157 On 05-Feb-09			Bond Future	1	1,000,000	0.00	Client	Sell
16:53:14	R157 On 05-Feb-09			Bond Future	1	12,000,000	0.00	Member	Sell
16:53:14	R157 On 05-Feb-09			Bond Future	1	12,000,000	160,889.54	Client	Buy
<b>Total for R157 Bond Future:</b>					<b>4</b>	<b>26,000,000</b>	<b>174,295.22</b>		
10:28:42	ZAAD On 12-Dec-08			Currency Future	1	50,000	0.00	Client	Sell
12:57:59	ZAAD On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
12:58:33	ZAAD On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
15:29:46	ZAAD On 12-Dec-08			Currency Future	1	2,000	0.00	Client	Sell

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Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
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<b>Total for ZAAD Currency Future:</b>					<b>4</b>	<b>72,000</b>	<b>0.00</b>		
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<b>Grand Total for all Instruments:</b>					<b>189</b>	<b>116,673,000</b>	<b>440,767.11</b>		
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