



# Derivatives Matched Trades Report

Report for 10/12/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:11:19	\$ / R On 16-Mar-09			Currency Future	1	100,000	0.00	Member	Sell
09:11:42	\$ / R On 16-Mar-09			Currency Future	1	200,000	2,079.78	Member	Buy
09:18:49	\$ / R On 16-Mar-09			Currency Future	1	5,000	51.78	Client	Buy
09:18:49	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
09:24:07	\$ / R On 12-Dec-08			Currency Future	1	40,000	0.00	Member	Sell
09:27:37	\$ / R On 16-Mar-09			Currency Future	1	3,000	31.07	Member	Buy
09:29:44	\$ / R On 16-Mar-09			Currency Future	1	3,000	0.00	Member	Sell
09:36:31	\$ / R On 12-Dec-08			Currency Future	1	40,000	408.99	Client	Buy
09:40:56	\$ / R On 16-Mar-09			Currency Future	1	10,000	103.70	Client	Buy
09:45:50	\$ / R On 12-Dec-08			Currency Future	1	3,000	30.50	Client	Buy
09:58:23	\$ / R On 12-Dec-08			Currency Future	1	400,000	4,053.20	Member	Buy
09:58:54	\$ / R On 12-Dec-08			Currency Future	1	150,000	1,519.95	Member	Buy
10:00:30	\$ / R On 16-Mar-09			Currency Future	1	400,000	0.00	Member	Sell
10:00:41	\$ / R On 16-Mar-09			Currency Future	1	150,000	0.00	Member	Sell
10:15:29	\$ / R On 12-Dec-08			Currency Future	1	400,000	0.00	Client	Sell
10:15:54	\$ / R On 16-Mar-09			Currency Future	1	400,000	4,150.88	Client	Buy
10:20:45	\$ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Client	Sell
10:21:00	\$ / R On 12-Dec-08			Currency Future	1	150,000	0.00	Client	Sell
10:21:24	\$ / R On 16-Mar-09			Currency Future	1	150,000	1,556.58	Client	Buy
10:22:13	\$ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Client	Sell
10:22:13	\$ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Client	Sell
10:22:13	\$ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Client	Sell
10:41:01	\$ / R On 16-Mar-09			Currency Future	1	300,000	3,117.24	Member	Buy
10:41:21	\$ / R On 16-Mar-09			Currency Future	1	300,000	0.00	Client	Sell
10:42:30	\$ / R On 12-Dec-08			Currency Future	1	4,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
10:50:47	\$ / R On 16-Mar-09			Currency Future	1	93,000	0.00	Client	Sell
10:52:06	\$ / R On 12-Dec-08			Currency Future	1	600,000	0.00	Member	Sell
10:54:38	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
10:59:49	\$ / R On 16-Mar-09			Currency Future	1	200,000	0.00	Client	Sell
11:02:07	\$ / R On 16-Mar-09			Currency Future	1	100,000	1,034.93	Client	Buy
11:39:41	\$ / R On 12-Dec-08			Currency Future	1	30,000	306.29	Member	Buy
11:40:10	\$ / R On 16-Mar-09			Currency Future	1	30,000	0.00	Member	Sell
11:41:10	\$ / R On 12-Dec-08			Currency Future	1	30,000	0.00	Client	Sell
11:41:28	\$ / R On 16-Mar-09			Currency Future	1	30,000	313.64	Client	Buy
11:49:04	\$ / R On 12-Dec-08			Currency Future	1	600,000	6,145.08	Client	Buy
11:51:49	\$ / R On 12-Dec-08			Currency Future	1	250,000	2,556.50	Member	Buy
11:53:25	\$ / R On 12-Dec-08			Currency Future	1	250,000	0.00	Client	Sell
11:56:41	\$ / R On 12-Dec-08			Currency Future	1	180,000	0.00	Member	Sell
11:57:10	\$ / R On 12-Dec-08			Currency Future	1	180,000	1,846.71	Member	Buy
12:08:34	\$ / R On 12-Dec-08			Currency Future	1	15,000	0.00	Member	Sell
12:09:36	\$ / R On 16-Mar-09			Currency Future	1	15,000	156.44	Member	Buy
12:12:57	\$ / R On 12-Dec-08			Currency Future	1	15,000	153.24	Client	Buy
12:13:24	\$ / R On 16-Mar-09			Currency Future	1	15,000	0.00	Client	Sell
12:13:50	\$ / R On 12-Dec-08			Currency Future	1	143,000	1,465.69	Member	Buy
12:14:07	\$ / R On 16-Mar-09			Currency Future	1	143,000	0.00	Member	Sell
12:14:59	\$ / R On 12-Dec-08			Currency Future	1	2,664,000	0.00	Member	Sell
12:15:14	\$ / R On 16-Mar-09			Currency Future	1	2,664,000	27,967.47	Member	Buy
12:23:49	\$ / R On 12-Dec-08			Currency Future	1	143,000	0.00	Member	Sell
12:24:14	\$ / R On 16-Mar-09			Currency Future	1	143,000	1,494.78	Member	Buy
12:24:44	\$ / R On 12-Dec-08			Currency Future	1	2,500,000	25,556.25	Member	Buy
12:24:44	\$ / R On 12-Dec-08			Currency Future	1	2,500,000	0.00	Client	Sell
12:25:26	\$ / R On 16-Mar-09			Currency Future	1	2,500,000	26,171.25	Client	Buy
12:25:26	\$ / R On 16-Mar-09			Currency Future	1	2,500,000	0.00	Member	Sell
12:25:50	\$ / R On 12-Dec-08			Currency Future	1	2,664,000	27,304.93	Member	Buy
12:26:18	\$ / R On 16-Mar-09			Currency Future	1	2,664,000	0.00	Member	Sell
12:52:03	\$ / R On 12-Dec-08			Currency Future	1	5,284,000	54,048.98	Member	Buy
12:52:56	\$ / R On 16-Mar-09			Currency Future	1	5,284,000	0.00	Member	Sell
12:53:16	\$ / R On 16-Mar-09			Currency Future	1	92,000	0.00	Member	Sell
13:52:00	\$ / R On 16-Mar-09			Currency Future	1	2,500,000	26,120.75	Member	Buy
13:54:11	\$ / R On 16-Mar-09			Currency Future	1	2,500,000	0.00	Client	Sell
14:00:58	\$ / R On 12-Dec-08			Currency Future	1	5,284,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
14:01:20	\$ / R On 16-Mar-09			Currency Future	1	5,284,000	55,340.39	Member	Buy
14:02:30	\$ / R On 16-Mar-09			Currency Future	1	92,000	963.53	Member	Buy
14:03:59	\$ / R On 16-Mar-09			Currency Future	1	5,284,000	55,393.23	Client	Buy
14:03:59	\$ / R On 16-Mar-09			Currency Future	1	5,284,000	0.00	Member	Sell
14:04:20	\$ / R On 12-Dec-08			Currency Future	1	2,500,000	25,539.00	Member	Buy
14:04:20	\$ / R On 16-Mar-09			Currency Future	1	92,000	0.00	Member	Sell
14:04:20	\$ / R On 16-Mar-09			Currency Future	1	92,000	964.45	Client	Buy
14:04:56	\$ / R On 12-Jun-09			Currency Future	1	2,500,000	0.00	Member	Sell
14:10:36	\$ / R On 16-Mar-09			Currency Future	1	2,500,000	26,097.00	Member	Buy
14:35:09	\$ / R On 12-Dec-08			Currency Future	1	2,500,000	0.00	Client	Sell
14:35:20	\$ / R On 12-Jun-09			Currency Future	1	2,500,000	26,629.50	Client	Buy
14:37:54	\$ / R On 16-Mar-09			Currency Future	1	2,500,000	0.00	Client	Sell
14:59:26	\$ / R On 12-Dec-08			Currency Future	1	30,000	0.00	Member	Sell
15:00:26	\$ / R On 16-Mar-09			Currency Future	1	30,000	313.52	Member	Buy
15:01:31	\$ / R On 12-Dec-08			Currency Future	1	5,000	51.14	Member	Buy
15:02:20	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Member	Sell
16:09:58	\$ / R On 12-Dec-08			Currency Future	1	30,000	307.07	Member	Buy
16:10:15	\$ / R On 16-Mar-09			Currency Future	1	30,000	0.00	Member	Sell
16:10:29	\$ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Member	Sell
16:10:44	\$ / R On 16-Mar-09			Currency Future	1	5,000	52.36	Member	Buy
16:17:15	\$ / R On 16-Mar-09			Currency Future	1	7,500,000	78,147.75	Member	Buy
16:20:56	\$ / R On 16-Mar-09			Currency Future	1	2,000	20.92	Member	Buy
16:21:49	\$ / R On 16-Mar-09			Currency Future	1	7,500,000	0.00	Client	Sell
16:31:16	\$ / R On 16-Mar-09			Currency Future	1	30,000	313.22	Member	Buy
16:31:16	\$ / R On 16-Mar-09			Currency Future	1	30,000	0.00	Client	Sell
16:31:52	\$ / R On 16-Mar-09			Currency Future	1	5,000	52.41	Client	Buy
16:31:52	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Member	Sell
<b>Total for \$ / R Currency Future:</b>					<b>88</b>	<b>94,372,000</b>	<b>489,932.09</b>		
09:03:04	£ / R On 16-Mar-09			Currency Future	1	2,000	0.00	Client	Sell
11:30:06	£ / R On 12-Dec-08			Currency Future	1	38,000	573.97	Member	Buy
11:31:28	£ / R On 16-Mar-09			Currency Future	1	38,000	0.00	Member	Sell
11:38:27	£ / R On 12-Dec-08			Currency Future	1	38,000	0.00	Member	Sell
11:38:52	£ / R On 16-Mar-09			Currency Future	1	38,000	587.49	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
12:05:26	£ / R On 12-Dec-08			Currency Future	1	10,000	151.67	Client	Buy
12:06:26	£ / R On 12-Dec-08			Currency Future	1	15,000	0.00	Client	Sell
12:12:51	£ / R On 12-Dec-08			Currency Future	1	17,000	0.00	Member	Sell
12:13:05	£ / R On 16-Mar-09			Currency Future	1	17,000	263.53	Member	Buy
12:21:51	£ / R On 12-Dec-08			Currency Future	1	17,000	257.41	Member	Buy
12:23:18	£ / R On 16-Mar-09			Currency Future	1	17,000	0.00	Member	Sell
<b>Total for £ / R Currency Future:</b>					<b>11</b>	<b>247,000</b>	<b>1,834.07</b>		

10:09:17	€ / R On 12-Dec-08			Currency Future	1	30,000	394.18	Member	Buy
10:10:59	€ / R On 16-Mar-09			Currency Future	1	30,000	0.00	Member	Sell
10:22:18	€ / R On 12-Dec-08			Currency Future	1	30,000	0.00	Client	Sell
10:22:38	€ / R On 16-Mar-09			Currency Future	1	30,000	402.91	Client	Buy
10:29:58	€ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
10:42:34	€ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
11:26:28	€ / R On 12-Dec-08			Currency Future	1	23,000	304.04	Member	Buy
11:27:19	€ / R On 16-Mar-09			Currency Future	1	23,000	0.00	Member	Sell
11:37:18	€ / R On 12-Dec-08			Currency Future	1	23,000	0.00	Client	Sell
11:37:43	€ / R On 16-Mar-09			Currency Future	1	23,000	310.76	Client	Buy
12:10:01	€ / R On 12-Dec-08			Currency Future	1	59,000	782.22	Member	Buy
12:10:31	€ / R On 16-Mar-09			Currency Future	1	59,000	0.00	Member	Sell
12:11:35	€ / R On 12-Dec-08			Currency Future	1	954,000	0.00	Member	Sell
12:12:01	€ / R On 16-Mar-09			Currency Future	1	954,000	12,926.70	Member	Buy
12:18:31	€ / R On 12-Dec-08			Currency Future	1	59,000	0.00	Member	Sell
12:20:25	€ / R On 16-Mar-09			Currency Future	1	59,000	796.22	Member	Buy
12:20:47	€ / R On 12-Dec-08			Currency Future	1	954,000	12,648.04	Member	Buy
12:21:22	€ / R On 16-Mar-09			Currency Future	1	954,000	0.00	Member	Sell
13:56:29	€ / R On 12-Dec-08			Currency Future	1	1,585,000	20,970.82	Member	Buy
13:57:35	€ / R On 12-Jun-09			Currency Future	1	1,585,000	0.00	Member	Sell
14:34:35	€ / R On 12-Dec-08			Currency Future	1	1,585,000	0.00	Client	Sell
14:34:53	€ / R On 12-Jun-09			Currency Future	1	1,585,000	21,799.61	Client	Buy
15:08:56	€ / R On 12-Dec-08			Currency Future	1	100,000	1,321.41	Member	Buy
15:10:18	€ / R On 16-Mar-09			Currency Future	1	100,000	0.00	Member	Sell
15:48:17	€ / R On 12-Dec-08			Currency Future	1	1,000	13.24	Client	Buy
16:10:58	€ / R On 12-Dec-08			Currency Future	1	100,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:11:15	€ / R On 16-Mar-09			Currency Future	1	100,000	1,350.70	Member	Buy
<b>Total for € / R Currency Future:</b>					<b>27</b>	<b>11,020,000</b>	<b>74,020.85</b>		
12:14:52	R153 On 05-Feb-09			Bond Future	1	40,000,000	455,099.64	Member	Buy
12:14:52	R153 On 05-Feb-09			Bond Future	1	40,000,000	0.00	Client	Sell
<b>Total for R153 Bond Future:</b>					<b>2</b>	<b>80,000,000</b>	<b>455,099.64</b>		
13:37:41	R186 On 07-May-09	8.00	Call	Option on Bond Future	1	2,500,000	0.00	Member	Buy
13:37:41	R186 On 07-May-09	8.00	Call	Option on Bond Future	1	2,500,000	0.00	Client	Sell
13:39:40	R186 On 07-May-09	8.00	Call	Option on Bond Future	1	35,000,000	0.00	Client	Sell
13:39:40	R186 On 07-May-09	8.00	Call	Option on Bond Future	1	35,000,000	0.00	Member	Buy
13:42:05	R186 On 07-May-09	8.00	Call	Option on Bond Future	1	7,000,000	0.00	Member	Buy
13:42:05	R186 On 07-May-09	8.00	Call	Option on Bond Future	1	7,000,000	0.00	Client	Sell
13:42:55	R186 On 07-May-09	8.00	Call	Option on Bond Future	1	2,500,000	0.00	Client	Sell
13:42:55	R186 On 07-May-09	8.00	Call	Option on Bond Future	1	2,500,000	0.00	Member	Buy
13:46:10	R186 On 07-May-09	8.00	Call	Option on Bond Future	1	2,500,000	0.00	Member	Buy
13:46:10	R186 On 07-May-09	8.00	Call	Option on Bond Future	1	2,500,000	0.00	Client	Sell
13:49:40	R186 On 07-May-09	8.00	Call	Option on Bond Future	1	35,500,000	0.00	Client	Sell
13:49:40	R186 On 07-May-09	8.00	Call	Option on Bond Future	1	35,500,000	0.00	Member	Buy
13:49:59	R186 On 07-May-09	8.00	Call	Option on Bond Future	1	116,500,000	0.00	Member	Buy
13:49:59	R186 On 07-May-09	8.00	Call	Option on Bond Future	1	116,500,000	0.00	Client	Sell
13:51:29	R186 On 07-May-09	8.00	Call	Option on Bond Future	1	22,000,000	0.00	Client	Sell
13:51:29	R186 On 07-May-09	8.00	Call	Option on Bond Future	1	22,000,000	0.00	Member	Buy
13:52:01	R186 On 07-May-09	8.00	Call	Option on Bond Future	1	9,000,000	0.00	Member	Buy
13:52:01	R186 On 07-May-09	8.00	Call	Option on Bond Future	1	9,000,000	0.00	Client	Sell
13:54:14	R186 On 07-May-09	8.00	Call	Option on Bond Future	1	20,000,000	0.00	Client	Sell
13:54:14	R186 On 07-May-09	8.00	Call	Option on Bond Future	1	20,000,000	0.00	Member	Buy
14:02:54	R186 On 07-May-09	8.00	Call	Option on Bond Future	1	2,500,000	0.00	Member	Sell
14:02:54	R186 On 07-May-09	8.00	Call	Option on Bond Future	1	2,500,000	0.00	Client	Buy
<b>Total for R186 Bond Future:</b>					<b>22</b>	<b>510,000,000</b>	<b>0.00</b>		

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
10:06:00	ZAAD On 12-Dec-08			Currency Future	1	39,000	259.18	Member	Buy
10:41:26	ZAAD On 12-Dec-08			Currency Future	1	300,000	2,001.78	Member	Buy
10:41:52	ZAAD On 16-Mar-09			Currency Future	1	300,000	0.00	Member	Sell
10:49:15	ZAAD On 12-Dec-08			Currency Future	1	300,000	0.00	Client	Sell
10:49:39	ZAAD On 16-Mar-09			Currency Future	1	300,000	2,040.30	Client	Buy
11:45:52	ZAAD On 12-Dec-08			Currency Future	1	1,000,000	6,715.00	Member	Buy
11:56:55	ZAAD On 12-Dec-08			Currency Future	1	39,000	0.00	Member	Sell
11:58:11	ZAAD On 12-Dec-08			Currency Future	1	20,000	0.00	Client	Sell
12:03:05	ZAAD On 12-Dec-08			Currency Future	1	25,000	0.00	Client	Sell
12:07:14	ZAAD On 12-Dec-08			Currency Future	1	15,000	0.00	Client	Sell
12:15:53	ZAAD On 12-Dec-08			Currency Future	1	1,270,000	0.00	Member	Sell
12:16:03	ZAAD On 16-Mar-09			Currency Future	1	1,270,000	8,735.44	Member	Buy
12:21:56	ZAAD On 12-Dec-08			Currency Future	1	20,000	134.35	Member	Buy
12:22:53	ZAAD On 16-Mar-09			Currency Future	1	20,000	0.00	Member	Sell
12:26:37	ZAAD On 12-Dec-08			Currency Future	1	20,000	0.00	Client	Sell
12:26:48	ZAAD On 12-Dec-08			Currency Future	1	1,270,000	8,560.44	Member	Buy
12:27:04	ZAAD On 16-Mar-09			Currency Future	1	20,000	136.94	Client	Buy
12:27:13	ZAAD On 16-Mar-09			Currency Future	1	1,270,000	0.00	Member	Sell
12:48:37	ZAAD On 12-Dec-08			Currency Future	1	1,000,000	0.00	Member	Sell
12:49:05	ZAAD On 12-Dec-08			Currency Future	1	1,000,000	6,705.00	Member	Buy
12:49:05	ZAAD On 12-Dec-08			Currency Future	1	1,000,000	0.00	Client	Sell
<b>Total for ZAAD Currency Future:</b>					<b>21</b>	<b>10,498,000</b>	<b>35,288.43</b>		
<b>Grand Total for all Instruments:</b>					<b>171</b>	<b>706,137,000</b>	<b>1,056,175.08</b>		