



# Derivatives Matched Trades Report

Report for 07/10/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:56:53	\$ / R On 12-Dec-08			Currency Future	1	2,300,000	20,529.80	Member	Buy
08:58:42	\$ / R On 12-Dec-08			Currency Future	1	1,000	8.89	Client	Buy
08:58:42	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
08:58:55	\$ / R On 12-Dec-08			Currency Future	1	20,000,000	0.00	Member	Sell
09:00:06	\$ / R On 12-Dec-08			Currency Future	1	3,000,000	26,714.40	Member	Buy
09:00:26	\$ / R On 16-Mar-09			Currency Future	1	12,000,000	112,076.40	Member	Buy
09:01:06	\$ / R On 12-Dec-08			Currency Future	1	20,000,000	178,870.00	Client	Buy
09:01:25	\$ / R On 12-Dec-08			Currency Future	1	29,000	257.78	Client	Buy
09:01:47	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
09:02:33	\$ / R On 12-Dec-08			Currency Future	1	3,000,000	0.00	Member	Sell
09:03:22	\$ / R On 16-Mar-09			Currency Future	1	2,000	0.00	Client	Sell
09:03:38	\$ / R On 12-Dec-08			Currency Future	1	30,000	265.99	Member	Buy
09:03:44	\$ / R On 12-Dec-08			Currency Future	1	3,000,000	0.00	Client	Sell
09:04:40	\$ / R On 12-Dec-08			Currency Future	1	3,000,000	27,156.60	Client	Buy
09:07:41	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
09:07:41	\$ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Client	Sell
09:08:29	\$ / R On 12-Dec-08			Currency Future	1	30,000	0.00	Client	Sell
09:11:28	\$ / R On 12-Dec-08			Currency Future	1	65,000	0.00	Client	Sell
09:15:46	\$ / R On 16-Mar-09			Currency Future	1	5,000	45.49	Client	Buy
09:20:15	\$ / R On 12-Dec-08			Currency Future	1	17,000,000	150,907.30	Member	Buy
09:20:58	\$ / R On 12-Dec-08			Currency Future	1	17,000,000	0.00	Client	Sell
09:22:21	\$ / R On 12-Dec-08			Currency Future	1	2,000	0.00	Client	Sell
09:23:56	\$ / R On 12-Dec-08			Currency Future	1	250,000	0.00	Member	Sell
09:26:54	\$ / R On 16-Mar-09			Currency Future	1	12,000	0.00	Member	Sell
09:33:06	\$ / R On 12-Dec-08			Currency Future	1	2,300,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:35:28	\$ / R On 12-Dec-08			Currency Future	1	70,000	0.00	Member	Sell
09:35:33	\$ / R On 16-Mar-09			Currency Future	1	12,000,000	0.00	Member	Sell
09:36:01	\$ / R On 16-Mar-09			Currency Future	1	12,000	109.54	Member	Buy
09:36:08	\$ / R On 12-Dec-08			Currency Future	1	100,000	890.76	Client	Buy
09:44:14	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
09:44:14	\$ / R On 12-Dec-08			Currency Future	1	10,000	89.40	Client	Buy
09:45:30	\$ / R On 16-Mar-09			Currency Future	1	12,000	112.08	Client	Buy
09:45:30	\$ / R On 16-Mar-09			Currency Future	1	12,000	0.00	Member	Sell
09:52:09	\$ / R On 12-Dec-08			Currency Future	1	1,000	8.95	Client	Buy
09:52:49	\$ / R On 12-Dec-08			Currency Future	1	2,000	17.89	Client	Buy
10:07:01	\$ / R On 12-Dec-08			Currency Future	1	100,000	0.00	Client	Sell
10:08:55	\$ / R On 12-Dec-08			Currency Future	1	15,000	0.00	Client	Sell
10:08:55	\$ / R On 12-Dec-08			Currency Future	1	15,000	135.00	Client	Buy
10:10:57	\$ / R On 12-Dec-08			Currency Future	1	100,000	0.00	Client	Sell
10:11:30	\$ / R On 12-Dec-08			Currency Future	1	100,000	0.00	Client	Sell
10:16:50	\$ / R On 12-Dec-08			Currency Future	1	3,000	0.00	Client	Sell
10:25:58	\$ / R On 12-Dec-08			Currency Future	1	7,000	0.00	Client	Sell
10:27:57	\$ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Client	Sell
10:30:54	\$ / R On 12-Dec-08			Currency Future	1	50,000	0.00	Client	Sell
10:30:54	\$ / R On 12-Dec-08			Currency Future	1	50,000	401.25	Member	Buy
10:31:18	\$ / R On 12-Dec-08			Currency Future	1	1,000	9.07	Client	Buy
10:31:18	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
10:33:11	\$ / R On 12-Dec-08			Currency Future	1	18,000	163.26	Client	Buy
10:38:18	\$ / R On 12-Dec-08			Currency Future	1	250,000	2,226.73	Client	Buy
10:39:11	\$ / R On 12-Dec-08			Currency Future	1	2,000	18.12	Client	Buy
10:45:12	\$ / R On 12-Dec-08			Currency Future	1	5,000	45.00	Client	Buy
10:50:23	\$ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Client	Sell
11:00:07	\$ / R On 16-Mar-09			Currency Future	1	1,281,000	11,747.67	Member	Buy
11:04:43	\$ / R On 16-Mar-09			Currency Future	1	3,534,000	32,462.26	Member	Buy
11:06:15	\$ / R On 12-Dec-08			Currency Future	1	3,000	27.00	Client	Buy
11:06:15	\$ / R On 12-Dec-08			Currency Future	1	3,000	0.00	Client	Sell
11:14:08	\$ / R On 16-Mar-09			Currency Future	1	3,534,000	0.00	Client	Sell
11:16:24	\$ / R On 16-Mar-09			Currency Future	1	1,281,000	0.00	Client	Sell
12:12:14	\$ / R On 12-Dec-08			Currency Future	1	3,000	26.95	Client	Buy
12:18:09	\$ / R On 12-Dec-08			Currency Future	1	4,300,000	0.00	Member	Sell
14:41:11	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
14:46:55	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
14:49:04	\$ / R On 12-Dec-08			Currency Future	1	13,000,000	117,223.60	Member	Buy
14:50:55	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
14:54:24	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
15:10:59	\$ / R On 12-Dec-08			Currency Future	1	25,000	0.00	Client	Sell
15:11:41	\$ / R On 12-Dec-08			Currency Future	1	8,000	0.00	Client	Sell
15:12:34	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
15:24:32	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
15:30:37	\$ / R On 12-Dec-08			Currency Future	1	2,000,000	17,823.20	Member	Buy
15:33:14	\$ / R On 12-Dec-08			Currency Future	1	4,300,000	38,528.00	Client	Buy
15:42:38	\$ / R On 12-Dec-08			Currency Future	1	13,000,000	0.00	Client	Sell
15:48:22	\$ / R On 12-Dec-08			Currency Future	1	2,000	0.00	Client	Sell
15:48:22	\$ / R On 12-Dec-08			Currency Future	1	2,000	17.90	Client	Buy
15:49:50	\$ / R On 12-Dec-08			Currency Future	1	2,000,000	0.00	Client	Sell
16:03:29	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
16:03:29	\$ / R On 12-Dec-08			Currency Future	1	10,000	89.77	Client	Buy
16:27:27	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
16:27:27	\$ / R On 12-Dec-08			Currency Future	1	10,000	89.90	Client	Buy
16:55:39	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	8,355.00	Client	Buy
16:55:39	\$ / R On 12-Dec-08			Currency Future	1	1,000,000	0.00	Member	Sell
16:59:35	\$ / R On 16-Mar-09			Currency Future	1	30,000	0.00	Client	Sell
17:07:03	\$ / R On 12-Dec-08			Currency Future	1	70,000	621.88	Client	Buy
17:07:24	\$ / R On 12-Dec-08			Currency Future	1	234,000	2,001.82	Member	Buy
17:07:24	\$ / R On 12-Dec-08			Currency Future	1	234,000	0.00	Client	Sell

**Total for \$ / R Currency Future: 85 166,979,000 750,074.63**

09:56:47	£ / R On 12-Dec-08			Currency Future	1	10,000	156.40	Client	Buy
10:12:26	£ / R On 12-Jun-09			Currency Future	1	7,000	114.18	Client	Buy
10:26:22	£ / R On 12-Dec-08			Currency Future	1	40,000	628.43	Member	Buy
10:38:38	£ / R On 12-Dec-08			Currency Future	1	40,000	0.00	Client	Sell
10:42:59	£ / R On 12-Dec-08			Currency Future	1	40,000	626.00	Client	Buy
10:59:13	£ / R On 16-Mar-09			Currency Future	1	587,000	9,299.49	Member	Buy
11:03:23	£ / R On 16-Mar-09			Currency Future	1	2,036,000	32,242.71	Member	Buy
11:07:02	£ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:13:43	£ / R On 16-Mar-09			Currency Future	1	2,036,000	0.00	Client	Sell
11:16:41	£ / R On 16-Mar-09			Currency Future	1	587,000	0.00	Client	Sell
15:29:12	£ / R On 16-Mar-09			Currency Future	1	20,000	0.00	Client	Sell
15:31:28	£ / R On 12-Dec-08			Currency Future	1	1,400,000	21,959.14	Member	Buy
16:51:12	£ / R On 12-Dec-08			Currency Future	1	1,400,000	0.00	Client	Sell
<b>Total for £ / R Currency Future:</b>					<b>13</b>	<b>8,204,000</b>	<b>65,026.34</b>		
10:46:39	€ / R On 16-Mar-09			Currency Future	1	25,000	0.00	Client	Sell
10:58:16	€ / R On 16-Mar-09			Currency Future	1	885,000	10,979.84	Member	Buy
11:02:11	€ / R On 16-Mar-09			Currency Future	1	2,405,000	29,875.15	Member	Buy
11:07:08	€ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
11:13:20	€ / R On 16-Mar-09			Currency Future	1	2,405,000	0.00	Client	Sell
11:16:03	€ / R On 16-Mar-09			Currency Future	1	885,000	0.00	Client	Sell
14:42:40	€ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Client	Sell
14:53:36	€ / R On 12-Dec-08			Currency Future	1	50,000	0.00	Client	Sell
<b>Total for € / R Currency Future:</b>					<b>8</b>	<b>6,676,000</b>	<b>40,854.99</b>		
12:17:28	R153 On 06-Nov-08			Bond Future	1	100,000	0.00	Member	Sell
12:17:28	R153 On 06-Nov-08			Bond Future	1	100,000	1,088.95		Buy
15:28:42	R153 On 06-Nov-08	8.75	Call	Option on Bond Future	1	25,000,000	0.00	Member	Buy
15:28:42	R153 On 06-Nov-08	8.75	Call	Option on Bond Future	1	25,000,000	0.00	Client	Sell
15:29:32	R153 On 06-Nov-08	9.25	Put	Option on Bond Future	1	25,000,000	0.00	Client	Buy
15:29:32	R153 On 06-Nov-08	9.25	Put	Option on Bond Future	1	25,000,000	0.00	Member	Sell
16:19:16	R153 On 06-Nov-08			Bond Future	1	33,000,000	359,178.40	Member	Buy
16:19:16	R153 On 06-Nov-08			Bond Future	1	33,000,000	0.00	Client	Sell
<b>Total for R153 Bond Future:</b>					<b>8</b>	<b>166,200,000</b>	<b>360,267.35</b>		
12:24:55	R157 On 05-Feb-09			Bond Future	1	1,000,000	0.00	Member	Sell
12:24:55	R157 On 05-Feb-09			Bond Future	1	1,000,000	12,997.72	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
<b>Total for R157 Bond Future:</b>					<b>2</b>	<b>2,000,000</b>	<b>12,997.72</b>		
13:20:32	R206 On 06-Nov-08			Bond Future	1	112,000,000	1,084,127.86	Member	Buy
13:20:32	R206 On 06-Nov-08			Bond Future	1	112,000,000	0.00		Sell
<b>Total for R206 Bond Future:</b>					<b>2</b>	<b>224,000,000</b>	<b>1,084,127.86</b>		
10:21:01	ZAAD On 12-Dec-08			Currency Future	1	1,000,000	0.00	Member	Sell
10:23:01	ZAAD On 12-Dec-08			Currency Future	1	1,000,000	6,490.00	Client	Buy
10:42:21	ZAAD On 12-Jun-09			Currency Future	1	100,000	669.00	Client	Buy
12:07:00	ZAAD On 16-Mar-09			Currency Future	1	100,000	655.00	Client	Buy
12:10:53	ZAAD On 16-Mar-09			Currency Future	1	100,000	0.00	Member	Sell
12:17:45	ZAAD On 16-Mar-09			Currency Future	1	100,000	653.52	Member	Buy
13:23:23	ZAAD On 12-Dec-08			Currency Future	1	100,000	0.00	Member	Sell
16:20:38	ZAAD On 12-Dec-08			Currency Future	1	100,000	639.87	Client	Buy
<b>Total for ZAAD Currency Future:</b>					<b>8</b>	<b>2,600,000</b>	<b>9,107.39</b>		
<b>Grand Total for all Instruments:</b>					<b>126</b>	<b>576,659,000</b>	<b>2,322,456.28</b>		