



# Derivatives Matched Trades Report

Report for 05/11/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:03:47	\$ / R On 16-Mar-09			Currency Future	1	2,000	19.98	Client	Buy
09:06:51	\$ / R On 16-Mar-09			Currency Future	1	500,000	4,965.40	Member	Buy
09:15:54	\$ / R On 12-Dec-08			Currency Future	1	1,000	9.81	Client	Buy
09:16:22	\$ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Client	Sell
09:19:52	\$ / R On 12-Dec-08			Currency Future	1	1,000	9.82	Client	Buy
09:21:53	\$ / R On 12-Dec-08			Currency Future	1	30,000	0.00	Client	Sell
09:21:53	\$ / R On 12-Dec-08			Currency Future	1	30,000	293.40	Client	Buy
09:21:57	\$ / R On 12-Dec-08			Currency Future	1	170,000	0.00	Client	Sell
09:23:34	\$ / R On 12-Dec-08			Currency Future	1	5,000	48.90	Client	Buy
09:23:34	\$ / R On 12-Dec-08			Currency Future	1	25,000	0.00	Client	Sell
09:23:34	\$ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Client	Sell
09:25:18	\$ / R On 12-Jun-09			Currency Future	1	7,000	71.80	Client	Buy
09:25:36	\$ / R On 16-Mar-09			Currency Future	1	500,000	0.00	Client	Sell
09:50:50	\$ / R On 12-Dec-08			Currency Future	1	10,000	98.15	Client	Buy
09:50:50	\$ / R On 12-Dec-08			Currency Future	1	60,000	0.00	Client	Sell
09:50:50	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
09:50:53	\$ / R On 12-Dec-08			Currency Future	1	40,000	0.00	Client	Sell
09:52:52	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
09:52:52	\$ / R On 12-Dec-08			Currency Future	1	1,000	9.84	Client	Buy
09:53:12	\$ / R On 12-Jun-09			Currency Future	1	9,000	92.98	Client	Buy
09:56:17	\$ / R On 12-Dec-08			Currency Future	1	4,000	0.00	Client	Sell
09:56:17	\$ / R On 12-Dec-08			Currency Future	1	4,000	39.36	Client	Buy
10:20:52	\$ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Client	Sell
10:20:52	\$ / R On 12-Dec-08			Currency Future	1	20,000	197.80	Client	Buy
10:22:03	\$ / R On 12-Dec-08			Currency Future	1	150,000	1,478.10	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
10:22:03	\$ / R On 12-Dec-08			Currency Future	1	150,000	0.00	Client	Sell
10:38:17	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
10:48:41	\$ / R On 12-Dec-08			Currency Future	1	5,000	49.45	Client	Buy
10:48:41	\$ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Client	Sell
10:52:37	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
10:52:37	\$ / R On 12-Dec-08			Currency Future	1	10,000	98.90	Client	Buy
10:55:43	\$ / R On 12-Dec-08			Currency Future	1	1,000	9.85	Member	Buy
10:58:32	\$ / R On 12-Dec-08			Currency Future	1	5,000	49.35	Client	Buy
10:59:16	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
11:34:39	\$ / R On 12-Dec-08			Currency Future	1	500,000	4,963.55	Member	Buy
11:36:27	\$ / R On 12-Dec-08			Currency Future	1	1,000	9.98	Member	Buy
11:36:53	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
11:50:13	\$ / R On 12-Dec-08			Currency Future	1	50,000	497.03	Client	Buy
12:36:29	\$ / R On 12-Dec-08			Currency Future	1	10,000	99.06	Client	Buy
13:08:25	\$ / R On 12-Dec-08			Currency Future	1	55,000	540.93	Client	Buy
13:08:25	\$ / R On 12-Dec-08			Currency Future	1	15,000	147.38	Client	Buy
13:08:59	\$ / R On 12-Dec-08			Currency Future	1	10,000	98.20	Client	Buy
13:24:45	\$ / R On 12-Dec-08			Currency Future	1	15,000	0.00	Client	Sell
13:25:07	\$ / R On 12-Dec-08			Currency Future	1	10,000	98.24	Client	Buy
13:42:18	\$ / R On 12-Dec-08			Currency Future	1	3,000	29.25	Client	Buy
13:48:15	\$ / R On 12-Dec-08			Currency Future	1	4,000	38.86	Client	Buy
13:48:15	\$ / R On 12-Dec-08			Currency Future	1	10,000	97.20	Client	Buy
13:48:37	\$ / R On 12-Dec-08			Currency Future	1	12,000	116.40	Client	Buy
13:48:37	\$ / R On 12-Dec-08			Currency Future	1	5,000	48.50	Client	Buy
13:48:37	\$ / R On 12-Dec-08			Currency Future	1	10,000	97.00	Client	Buy
13:50:03	\$ / R On 12-Dec-08			Currency Future	1	3,000	0.00	Client	Sell
13:51:13	\$ / R On 16-Mar-09			Currency Future	1	10,000	99.15	Client	Buy
13:52:02	\$ / R On 12-Dec-08			Currency Future	1	4,000	38.62	Client	Buy
13:52:04	\$ / R On 12-Dec-08			Currency Future	1	10,000	96.54	Client	Buy
13:52:26	\$ / R On 12-Dec-08			Currency Future	1	5,000	48.32	Client	Buy
13:52:28	\$ / R On 12-Dec-08			Currency Future	1	1,000	9.65	Client	Buy
13:52:28	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
13:52:29	\$ / R On 12-Dec-08			Currency Future	1	2,000	0.00	Client	Sell
13:52:29	\$ / R On 12-Dec-08			Currency Future	1	2,000	19.29	Client	Buy
13:56:45	\$ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Member	Sell
13:58:32	\$ / R On 12-Dec-08			Currency Future	1	5,000	48.09	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
13:59:09	\$ / R On 12-Dec-08			Currency Future	1	5,000	48.00	Client	Buy
13:59:09	\$ / R On 12-Dec-08			Currency Future	1	5,000	48.00	Client	Buy
13:59:09	\$ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Client	Sell
13:59:09	\$ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Client	Sell
13:59:44	\$ / R On 12-Dec-08			Currency Future	1	2,000	0.00	Member	Sell
14:01:45	\$ / R On 12-Dec-08			Currency Future	1	2,000	19.19	Client	Buy
14:02:34	\$ / R On 12-Dec-08			Currency Future	1	5,000	48.24	Client	Buy
14:02:38	\$ / R On 12-Dec-08			Currency Future	1	10,000	95.93	Client	Buy
14:06:44	\$ / R On 12-Dec-08			Currency Future	1	2,000	0.00	Client	Sell
14:07:13	\$ / R On 12-Dec-08			Currency Future	1	640,000	6,155.20	Member	Buy
14:09:15	\$ / R On 12-Dec-08			Currency Future	1	640,000	0.00	Member	Sell
14:29:52	\$ / R On 12-Dec-08			Currency Future	1	400,000	3,877.28	Member	Buy
14:36:05	\$ / R On 12-Dec-08			Currency Future	1	400,000	0.00	Client	Sell
14:49:58	\$ / R On 12-Dec-08			Currency Future	1	2,000	19.50	Client	Buy
14:49:58	\$ / R On 12-Dec-08			Currency Future	1	2,000	0.00	Client	Sell
14:55:08	\$ / R On 12-Dec-08			Currency Future	1	8,000	0.00	Client	Sell
14:55:08	\$ / R On 12-Dec-08			Currency Future	1	8,000	78.40	Client	Buy
14:55:18	\$ / R On 12-Dec-08			Currency Future	1	230,000	2,237.44	Client	Buy
14:55:18	\$ / R On 12-Dec-08			Currency Future	1	230,000	0.00	Member	Sell
14:58:24	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
14:58:24	\$ / R On 12-Dec-08			Currency Future	1	1,000	9.80	Client	Buy
14:58:33	\$ / R On 12-Dec-08			Currency Future	1	1,000	9.80	Client	Buy
14:58:33	\$ / R On 12-Dec-08			Currency Future	1	1,000	0.00	Client	Sell
14:59:15	\$ / R On 12-Dec-08			Currency Future	1	122,000	0.00	Member	Sell
14:59:29	\$ / R On 12-Dec-08			Currency Future	1	122,000	1,195.67	Member	Buy
15:12:52	\$ / R On 12-Dec-08			Currency Future	1	14,000	0.00	Client	Sell
15:12:52	\$ / R On 12-Dec-08			Currency Future	1	14,000	136.50	Client	Buy
15:21:41	\$ / R On 12-Dec-08			Currency Future	1	4,000	0.00	Client	Sell
15:22:32	\$ / R On 12-Jun-09			Currency Future	1	13,000	134.17	Client	Buy
15:48:28	\$ / R On 12-Dec-08			Currency Future	1	614,000	5,899.01	Member	Buy
15:48:28	\$ / R On 12-Dec-08			Currency Future	1	26,000	249.80	Member	Buy
15:48:28	\$ / R On 12-Dec-08			Currency Future	1	614,000	0.00	Client	Sell
15:48:28	\$ / R On 12-Dec-08			Currency Future	1	26,000	0.00	Client	Sell
16:47:12	\$ / R On 12-Dec-08			Currency Future	1	30,000	0.00	Member	Sell
16:50:14	\$ / R On 12-Dec-08			Currency Future	1	30,000	294.95	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
<b>Total for \$ / R Currency Future:</b>					<b>96</b>	<b>6,805,000</b>	<b>35,340.97</b>		
13:51:39	£ / R On 12-Dec-08			Currency Future	1	5,000	76.80	Client	Buy
13:51:39	£ / R On 12-Dec-08			Currency Future	1	5,000	0.00	Client	Sell
13:57:09	£ / R On 12-Dec-08			Currency Future	1	11,000	168.96	Client	Buy
<b>Total for £ / R Currency Future:</b>					<b>3</b>	<b>21,000</b>	<b>245.76</b>		
09:07:28	€ / R On 16-Mar-09			Currency Future	1	500,000	6,361.95	Member	Buy
09:24:04	€ / R On 12-Dec-08			Currency Future	1	200,000	0.00	Client	Sell
09:25:59	€ / R On 16-Mar-09			Currency Future	1	500,000	0.00	Client	Sell
09:41:52	€ / R On 12-Dec-08			Currency Future	1	20,000	0.00	Client	Sell
09:52:09	€ / R On 12-Dec-08			Currency Future	1	10,000	126.49	Client	Buy
10:09:09	€ / R On 12-Dec-08			Currency Future	1	15,000	190.12	Client	Buy
12:36:50	€ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
13:55:31	€ / R On 12-Dec-08			Currency Future	1	10,000	123.85	Member	Buy
13:57:37	€ / R On 12-Dec-08			Currency Future	1	10,000	0.00	Client	Sell
14:06:00	€ / R On 12-Dec-08			Currency Future	1	422,000	5,245.08	Member	Buy
14:09:04	€ / R On 12-Dec-08			Currency Future	1	422,000	0.00	Member	Sell
14:31:31	€ / R On 12-Dec-08			Currency Future	1	400,000	5,001.60	Member	Buy
14:36:36	€ / R On 12-Dec-08			Currency Future	1	400,000	0.00	Client	Sell
15:48:03	€ / R On 12-Dec-08			Currency Future	1	16,000	198.71	Member	Buy
15:48:03	€ / R On 12-Dec-08			Currency Future	1	16,000	0.00	Client	Sell
15:48:04	€ / R On 12-Dec-08			Currency Future	1	406,000	0.00	Client	Sell
15:48:04	€ / R On 12-Dec-08			Currency Future	1	406,000	5,042.15	Member	Buy
<b>Total for € / R Currency Future:</b>					<b>17</b>	<b>3,763,000</b>	<b>22,289.95</b>		
15:50:57	GOVI On 06-Nov-08			jGovi	1	70,000	0.00		Sell
15:50:57	GOVI On 06-Nov-08			jGovi	1	70,000	19,439.42	Member	Buy
15:51:10	GOVI On 06-Nov-08			jGovi	1	40,000	0.00	Member	Sell
15:51:10	GOVI On 06-Nov-08			jGovi	1	40,000	11,108.24		Buy
15:51:52	GOVI On 05-Feb-09			jGovi	1	30,000	0.00		Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:51:52	GOVI On 05-Feb-09			jGovi	1	30,000	8,572.08	Member	Buy
15:52:07	GOVI On 05-Feb-09			jGovi	1	40,000	0.00	Member	Sell
15:52:07	GOVI On 05-Feb-09			jGovi	1	40,000	11,429.44		Buy
<b>Total for GOVI jGovi:</b>					<b>8</b>	<b>360,000</b>	<b>50,549.18</b>		
09:22:04	R153 On 06-Nov-08			Bond Future	1	200,000	2,158.10	Client	Buy
09:22:04	R153 On 06-Nov-08			Bond Future	1	200,000	0.00	Client	Sell
13:04:04	R153 On 06-Nov-08			Bond Future	1	64,800,000	703,724.31		Buy
13:04:04	R153 On 06-Nov-08			Bond Future	1	64,800,000	0.00	Member	Sell
13:04:33	R153 On 06-Nov-08			Bond Future	1	10,900,000	118,373.38	Member	Buy
13:04:33	R153 On 06-Nov-08			Bond Future	1	10,900,000	0.00		Sell
13:04:57	R153 On 05-Feb-09			Bond Future	1	64,800,000	0.00		Sell
13:04:57	R153 On 05-Feb-09			Bond Future	1	64,800,000	724,336.21	Member	Buy
15:00:22	R153 On 06-Nov-08			Bond Future	1	3,200,000	0.00	Client	Sell
15:00:22	R153 On 06-Nov-08			Bond Future	1	3,200,000	34,751.82	Client	Buy
<b>Total for R153 Bond Future:</b>					<b>10</b>	<b>287,800,000</b>	<b>1,583,343.81</b>		
13:05:30	R157 On 06-Nov-08			Bond Future	1	162,400,000	0.00	Member	Sell
13:05:30	R157 On 06-Nov-08			Bond Future	1	162,400,000	2,046,211.42		Buy
13:05:51	R157 On 06-Nov-08			Bond Future	1	3,000,000	0.00		Sell
13:05:51	R157 On 06-Nov-08			Bond Future	1	3,000,000	37,799.47	Member	Buy
13:06:10	R157 On 05-Feb-09			Bond Future	1	3,000,000	0.00	Member	Sell
13:06:10	R157 On 05-Feb-09			Bond Future	1	3,000,000	38,893.77		Buy
14:06:31	R157 On 06-Nov-08	9.50	Call	Option on Bond Future	1	50,000,000	0.00	Client	Sell
14:06:31	R157 On 06-Nov-08	9.50	Call	Option on Bond Future	1	50,000,000	0.00	Member	Buy
14:31:05	R157 On 07-May-09			Bond Future	1	162,400,000	0.00	Member	Sell
14:31:05	R157 On 07-May-09			Bond Future	1	162,400,000	2,045,863.23	Member	Buy
16:52:24	R157 On 05-Feb-09	8.25	Call	Option on Bond Future	1	50,000,000	0.00	Member	Buy
16:52:24	R157 On 05-Feb-09	8.25	Call	Option on Bond Future	1	50,000,000	0.00	Client	Sell
16:52:56	R157 On 05-Feb-09	8.25	Call	Option on Bond Future	1	35,000,000	0.00	Client	Sell
16:52:56	R157 On 05-Feb-09	8.25	Call	Option on Bond Future	1	35,000,000	0.00	Member	Buy
16:53:33	R157 On 05-Feb-09	9.25	Put	Option on Bond Future	1	35,000,000	0.00	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:53:33	R157 On 05-Feb-09	9.25	Put	Option on Bond Future	1	35,000,000	0.00	Client	Sell
16:53:56	R157 On 05-Feb-09	9.25	Put	Option on Bond Future	1	50,000,000	0.00	Client	Sell
16:53:56	R157 On 05-Feb-09	9.25	Put	Option on Bond Future	1	50,000,000	0.00	Member	Buy
<b>Total for R157 Bond Future:</b>					<b>18</b>	<b>1,101,600,000</b>	<b>4,168,767.89</b>		
08:39:01	R186 On 05-Feb-09			Bond Future	1	10,000,000	0.00		Sell
08:39:01	R186 On 05-Feb-09			Bond Future	1	10,000,000	122,147.00	Member	Buy
08:39:08	R186 On 05-Feb-09			Bond Future	1	5,000,000	0.00		Sell
16:49:20	R186 On 05-Feb-09			Bond Future	1	4,000,000	0.00	Member	Sell
16:49:20	R186 On 05-Feb-09			Bond Future	1	4,000,000	48,714.07	Client	Buy
17:02:00	R186 On 05-Feb-09			Bond Future	1	4,000,000	0.00	Member	Sell
17:02:00	R186 On 05-Feb-09			Bond Future	1	4,000,000	48,714.07	Client	Buy
<b>Total for R186 Bond Future:</b>					<b>7</b>	<b>41,000,000</b>	<b>219,575.14</b>		
13:06:29	R204 On 06-Nov-08			Bond Future	1	2,500,000	0.00		Sell
13:06:29	R204 On 06-Nov-08			Bond Future	1	2,500,000	24,458.19	Member	Buy
<b>Total for R204 Bond Future:</b>					<b>2</b>	<b>5,000,000</b>	<b>24,458.19</b>		
09:19:39	R209 On 06-Nov-08			Bond Future	1	5,900,000	0.00	Client	Sell
09:19:39	R209 On 06-Nov-08			Bond Future	1	5,900,000	45,680.71	Member	Buy
13:06:58	R209 On 06-Nov-08			Bond Future	1	412,500,000	0.00	Member	Sell
13:06:58	R209 On 06-Nov-08			Bond Future	1	412,500,000	3,327,184.16	Member	Buy
13:07:16	R209 On 06-Nov-08			Bond Future	1	18,300,000	147,605.99	Member	Buy
13:07:16	R209 On 06-Nov-08			Bond Future	1	18,300,000	0.00		Sell
13:07:38	R209 On 05-Feb-09			Bond Future	1	412,500,000	0.00		Sell
13:07:38	R209 On 05-Feb-09			Bond Future	1	412,500,000	3,429,122.40	Member	Buy
13:07:53	R209 On 05-Feb-09			Bond Future	1	18,300,000	0.00	Member	Sell
13:07:53	R209 On 05-Feb-09			Bond Future	1	18,300,000	152,128.34		Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
<b>Total for R209 Bond Future:</b>					<b>10</b>	<b>1,735,000,000</b>	<b>7,101,721.60</b>		
13:52:02	ZAAD On 16-Mar-09			Currency Future	1	100,000	0.00	Member	Sell
14:33:24	ZAAD On 16-Mar-09			Currency Future	1	100,000	686.00	Client	Buy
<b>Total for ZAAD Currency Future:</b>					<b>2</b>	<b>200,000</b>	<b>686.00</b>		
<b>Grand Total for all Instruments:</b>					<b>173</b>	<b>3,181,549,000</b>	<b>13,206,978.49</b>		