



Derivatives Matched Trades Report

Report for 07/01/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:06:31	\$ / R On 16-Mar-09			Currency Future	1	40,000	0.00	Client	Sell
09:16:33	\$ / R On 16-Mar-09			Currency Future	1	2,000,000	19,130.00	Member	Buy
09:17:04	\$ / R On 16-Mar-09			Currency Future	1	25,000	237.81	Member	Buy
09:19:19	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Member	Sell
09:20:44	\$ / R On 14-Sep-09			Currency Future	1	10,000	98.98	Client	Buy
09:24:55	\$ / R On 16-Mar-09			Currency Future	1	2,000,000	0.00	Client	Sell
09:25:10	\$ / R On 16-Mar-09			Currency Future	1	25,000	0.00	Client	Sell
10:07:43	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
11:38:04	\$ / R On 16-Mar-09			Currency Future	1	173,000	0.00	Client	Sell
12:35:40	\$ / R On 16-Mar-09			Currency Future	1	7,000	0.00	Client	Sell
12:35:40	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
12:35:40	\$ / R On 16-Mar-09			Currency Future	1	15,000	0.00	Client	Sell
14:14:50	\$ / R On 16-Mar-09			Currency Future	1	6,000	0.00	Client	Sell
14:14:50	\$ / R On 16-Mar-09			Currency Future	1	6,000	57.56	Member	Buy
15:07:30	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
15:07:30	\$ / R On 16-Mar-09			Currency Future	1	10,000	95.32	Client	Buy
15:15:59	\$ / R On 16-Mar-09			Currency Future	1	45,000	0.00	Client	Sell
15:21:54	\$ / R On 16-Mar-09			Currency Future	1	2,000,000	19,091.80	Member	Buy
15:46:51	\$ / R On 16-Mar-09			Currency Future	1	2,000,000	0.00	Client	Sell
16:19:12	\$ / R On 16-Mar-09			Currency Future	1	18,000	0.00	Client	Sell
Total for \$ / R Currency Future:					20	8,415,000	38,711.46		
12:55:57	£ / R On 16-Mar-09			Currency Future	1	250,000	3,554.63	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
13:54:03	£ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
13:54:03	£ / R On 16-Mar-09			Currency Future	1	5,000	71.40	Member	Buy
14:08:47	£ / R On 16-Mar-09			Currency Future	1	20,000	286.00	Member	Buy
14:08:47	£ / R On 16-Mar-09			Currency Future	1	20,000	0.00	Client	Sell
14:22:50	£ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Member	Sell
14:22:50	£ / R On 16-Mar-09			Currency Future	1	1,000	14.36	Client	Buy
15:36:52	£ / R On 16-Mar-09			Currency Future	1	15,000	0.00	Client	Sell
15:45:45	£ / R On 16-Mar-09			Currency Future	1	250,000	0.00	Client	Sell
16:43:37	£ / R On 16-Mar-09			Currency Future	1	2,000	28.90	Client	Buy
16:43:37	£ / R On 16-Mar-09			Currency Future	1	2,000	0.00	Client	Sell
Total for £ / R Currency Future:					11	571,000	3,955.29		
14:05:21	€ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Member	Sell
14:05:21	€ / R On 16-Mar-09			Currency Future	1	10,000	130.34	Client	Buy
15:45:03	€ / R On 16-Mar-09			Currency Future	1	10,000	131.17	Client	Buy
Total for € / R Currency Future:					3	30,000	261.52		
11:43:20	ALBI On 05-Feb-09			Index Future	1	20,000	0.00	Client	Sell
11:43:20	ALBI On 05-Feb-09			Index Future	1	20,000	0.00	Member	Buy
Total for ALBI Index Future:					2	40,000	0.00		
11:15:03	R153 On 05-Feb-09			Bond Future	1	105,600,000	1,205,589.69	Client	Buy
11:15:03	R153 On 05-Feb-09			Bond Future	1	105,600,000	0.00	Client	Sell
12:16:16	R153 On 07-May-09			Bond Future	1	250,000,000	2,759,343.00	Member	Buy
14:22:31	R153 On 07-May-09			Bond Future	1	250,000,000	0.00	Member	Sell
14:48:17	R153 On 05-Feb-09			Bond Future	1	1,700,000	19,394.18	Member	Buy
14:48:17	R153 On 05-Feb-09			Bond Future	1	1,700,000	0.00		Sell
Total for R153 Bond Future:					6	714,600,000	3,984,326.87		

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:33:54	R186 On 05-Feb-09			Bond Future	1	6,900,000	0.00	Member	Sell
11:33:54	R186 On 05-Feb-09			Bond Future	1	6,900,000	90,118.40		Buy
12:13:21	R186 On 05-Feb-09			Bond Future	1	60,000,000	785,410.50	Member	Buy
14:36:46	R186 On 05-Feb-09			Bond Future	1	2,000,000	0.00		Sell
14:36:46	R186 On 05-Feb-09			Bond Future	1	2,000,000	26,144.88	Member	Buy
14:57:22	R186 On 05-Feb-09			Bond Future	1	60,000,000	0.00	Client	Sell
Total for R186 Bond Future:					6	137,800,000	901,673.78		
15:36:38	ZAAD On 16-Mar-09			Currency Future	1	25,000	0.00	Client	Sell
Total for ZAAD Currency Future:					1	25,000	0.00		
Grand Total for all Instruments:					49	861,481,000	4,928,928.92		