



Derivatives Matched Trades Report

Report for 23/01/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:53:48	\$ / R On 16-Mar-09			Currency Future	1	500,000	0.00	Member	Sell
09:53:48	\$ / R On 16-Mar-09			Currency Future	1	500,000	5,139.25	Client	Buy
10:21:12	\$ / R On 16-Mar-09	10.90	Call	Currency Future	1	2,250,000	0.00	Member	Buy
10:21:12	\$ / R On 16-Mar-09	10.90	Call	Currency Future	1	2,250,000	0.00	Client	Sell
10:21:47	\$ / R On 16-Mar-09	10.90	Call	Currency Future	1	250,000	0.00	Member	Buy
10:21:47	\$ / R On 16-Mar-09	10.90	Call	Currency Future	1	250,000	0.00	Client	Sell
10:30:02	\$ / R On 16-Mar-09			Currency Future	1	5,000	52.06	Client	Buy
10:35:54	\$ / R On 16-Mar-09			Currency Future	1	120,000	0.00	Client	Sell
10:36:18	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
10:36:31	\$ / R On 16-Mar-09	10.90	Call	Currency Future	1	900,000	0.00	Member	Buy
10:36:31	\$ / R On 16-Mar-09	10.90	Call	Currency Future	1	900,000	0.00	Client	Sell
10:36:57	\$ / R On 16-Mar-09	10.90	Call	Currency Future	1	100,000	0.00	Client	Sell
10:36:57	\$ / R On 16-Mar-09	10.90	Call	Currency Future	1	100,000	0.00	Member	Buy
10:38:33	\$ / R On 16-Mar-09			Currency Future	1	130,000	1,351.58	Member	Buy
10:39:07	\$ / R On 16-Mar-09			Currency Future	1	130,000	0.00	Member	Sell
10:42:53	\$ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Client	Sell
10:55:55	\$ / R On 16-Mar-09			Currency Future	1	2,000	0.00	Client	Sell
11:00:44	\$ / R On 16-Mar-09	10.45	Call	Currency Future	1	10,000,000	0.00	Member	Sell
11:00:44	\$ / R On 16-Mar-09	10.45	Call	Currency Future	1	10,000,000	0.00	Client	Buy
11:38:26	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
11:38:26	\$ / R On 16-Mar-09			Currency Future	1	5,000	52.20	Client	Buy
11:38:35	\$ / R On 16-Mar-09			Currency Future	1	10,000	104.40	Client	Buy
11:38:35	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
11:40:26	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
11:42:11	\$ / R On 16-Mar-09			Currency Future	1	75,000	0.00	Client	Sell

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12:02:59	\$ / R On 16-Mar-09			Currency Future	1	6,000	0.00	Client	Sell
12:03:03	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
12:07:35	\$ / R On 14-Sep-09			Currency Future	1	4,000	43.58	Client	Buy
12:15:01	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,451.80	Member	Buy
12:15:20	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,449.30	Member	Buy
12:15:51	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,449.80	Member	Buy
12:16:32	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,446.80	Member	Buy
12:16:44	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,446.80	Member	Buy
12:20:39	\$ / R On 16-Mar-09	10.50	Call	Currency Future	1	10,000,000	0.00	Client	Buy
12:20:39	\$ / R On 16-Mar-09	10.50	Call	Currency Future	1	10,000,000	0.00	Member	Sell
12:40:51	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Client	Sell
12:41:10	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Client	Sell
12:41:55	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Client	Sell
12:42:36	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Client	Sell
12:42:53	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Client	Sell
12:53:09	\$ / R On 16-Mar-09			Currency Future	1	10,000	104.48	Member	Buy
12:55:06	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
13:14:20	\$ / R On 16-Mar-09			Currency Future	1	30,000	314.40	Client	Buy
13:20:57	\$ / R On 16-Mar-09			Currency Future	1	40,000	0.00	Client	Sell
14:29:36	\$ / R On 16-Mar-09			Currency Future	1	25,000	262.01	Member	Buy
14:36:57	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
14:37:52	\$ / R On 14-Sep-09			Currency Future	1	8,000	0.00	Client	Sell
15:00:26	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
15:33:51	\$ / R On 16-Mar-09			Currency Future	1	20,000	0.00	Client	Sell
15:34:09	\$ / R On 16-Mar-09			Currency Future	1	25,000	0.00	Client	Sell
15:35:05	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
15:35:05	\$ / R On 16-Mar-09			Currency Future	1	25,000	0.00	Client	Sell
15:35:05	\$ / R On 16-Mar-09			Currency Future	1	20,000	0.00	Client	Sell
15:36:53	\$ / R On 16-Mar-09			Currency Future	1	5,000,000	0.00	Member	Sell
15:41:14	\$ / R On 16-Mar-09			Currency Future	1	25,000	0.00	Client	Sell
15:46:37	\$ / R On 16-Mar-09			Currency Future	1	2,000	0.00	Client	Sell
15:50:00	\$ / R On 12-Jun-09			Currency Future	1	500,000	5,375.85	Member	Buy
15:52:27	\$ / R On 12-Jun-09			Currency Future	1	500,000	0.00	Client	Sell
16:04:48	\$ / R On 16-Mar-09			Currency Future	1	40,000	421.19	Member	Buy
16:06:15	\$ / R On 16-Mar-09	10.30	Call	Currency Future	1	900,000	0.00	Member	Buy
16:06:15	\$ / R On 16-Mar-09	10.30	Call	Currency Future	1	900,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:07:13	\$ / R On 16-Mar-09	10.30	Call	Currency Future	1	100,000	0.00	Client	Sell
16:07:13	\$ / R On 16-Mar-09	10.30	Call	Currency Future	1	100,000	0.00	Member	Buy
16:10:09	\$ / R On 16-Mar-09			Currency Future	1	40,000	0.00	Client	Sell
16:37:50	\$ / R On 16-Mar-09			Currency Future	1	5,000,000	52,922.50	Client	Buy
16:44:48	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
16:49:33	\$ / R On 16-Mar-09			Currency Future	1	2,500,000	26,178.50	Member	Buy
16:51:11	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
16:51:45	\$ / R On 16-Mar-09			Currency Future	1	2,500,000	0.00	Client	Sell
16:52:53	\$ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Client	Sell
16:52:53	\$ / R On 16-Mar-09			Currency Future	1	1,000	10.49	Client	Buy
Total for \$ / R Currency Future:					71	76,944,000	144,577.00		
09:03:29	£ / R On 16-Mar-09			Currency Future	1	10,000	141.17	Client	Buy
10:29:33	£ / R On 16-Mar-09			Currency Future	1	5,000	71.17	Client	Buy
Total for £ / R Currency Future:					2	15,000	212.34		
10:44:54	€ / R On 16-Mar-09			Currency Future	1	40,000	534.40	Member	Buy
10:46:22	€ / R On 16-Mar-09			Currency Future	1	10,000	133.51	Member	Buy
11:55:08	€ / R On 16-Mar-09			Currency Future	1	40,000	0.00	Client	Sell
11:55:56	€ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
13:27:42	€ / R On 16-Mar-09			Currency Future	1	21,000	281.40	Client	Buy
Total for € / R Currency Future:					5	121,000	949.31		
10:34:44	R153 On 07-May-09			Bond Future	1	150,000,000	0.00	Member	Sell
10:41:06	R153 On 07-May-09			Bond Future	1	150,000,000	1,658,731.65	Member	Buy
13:11:55	R153 On 07-May-09			Bond Future	1	16,900,000	0.00	Member	Sell
13:11:55	R153 On 07-May-09			Bond Future	1	16,900,000	186,883.33	Client	Buy
13:11:56	R153 On 07-May-09			Bond Future	1	35,300,000	0.00	Member	Sell
13:11:56	R153 On 07-May-09			Bond Future	1	35,300,000	0.00	Member	Sell
13:11:56	R153 On 07-May-09			Bond Future	1	35,300,000	390,353.93	Client	Buy
13:11:56	R153 On 07-May-09			Bond Future	1	35,300,000	390,353.93	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
Total for R153 Bond Future:					8	475,000,000	2,626,322.84		
09:06:45	ZAAD On 12-Jun-09			Currency Future	1	150,000	0.00	Client	Sell
Total for ZAAD Currency Future:					1	150,000	0.00		
Grand Total for all Instruments:					87	552,230,000	2,772,061.49		