



# Derivatives Matched Trades Report

Report for 04/02/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:58:56	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Member	Sell
09:00:03	\$ / R On 16-Mar-09			Currency Future	1	5,000,000	0.00	Member	Sell
09:00:07	\$ / R On 16-Mar-09			Currency Future	1	112,000	0.00	Member	Sell
09:04:42	\$ / R On 16-Mar-09			Currency Future	1	4,000	40.52	Client	Buy
09:04:48	\$ / R On 16-Mar-09			Currency Future	1	6,000	60.77	Client	Buy
09:16:34	\$ / R On 16-Mar-09			Currency Future	1	20,000	203.00	Client	Buy
09:17:18	\$ / R On 16-Mar-09			Currency Future	1	10,000	101.49	Client	Buy
09:28:51	\$ / R On 16-Mar-09			Currency Future	1	7,939,000	81,221.53	Member	Buy
09:31:24	\$ / R On 16-Mar-09			Currency Future	1	112,000	1,133.05	Client	Buy
09:35:01	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,149.90	Member	Buy
09:35:10	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,147.40	Member	Buy
09:35:22	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,144.90	Member	Buy
09:35:56	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,144.90	Member	Buy
09:39:32	\$ / R On 16-Mar-09			Currency Future	1	112,000	0.00	Member	Sell
09:41:49	\$ / R On 16-Mar-09			Currency Future	1	7,939,000	0.00	Member	Sell
09:45:48	\$ / R On 16-Mar-09			Currency Future	1	414,000	0.00	Client	Sell
09:45:48	\$ / R On 16-Mar-09			Currency Future	1	414,000	4,231.37	Member	Buy
09:45:48	\$ / R On 16-Mar-09			Currency Future	1	1,262,000	12,898.52	Member	Buy
09:45:48	\$ / R On 16-Mar-09			Currency Future	1	4,910,000	0.00	Client	Sell
09:45:48	\$ / R On 16-Mar-09			Currency Future	1	4,910,000	50,183.64	Member	Buy
09:45:48	\$ / R On 16-Mar-09			Currency Future	1	1,262,000	0.00	Client	Sell
10:04:34	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Client	Sell
10:04:57	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Client	Sell
10:05:15	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Client	Sell
10:05:40	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
10:12:24	\$ / R On 16-Mar-09			Currency Future	1	10,000	102.30	Client	Buy
10:17:15	\$ / R On 12-Jun-09			Currency Future	1	2,250,000	0.00	Member	Sell
10:17:15	\$ / R On 12-Jun-09			Currency Future	1	2,250,000	23,443.88	Client	Buy
10:31:28	\$ / R On 16-Mar-09			Currency Future	1	10,000	102.30	Client	Buy
10:39:54	\$ / R On 16-Mar-09			Currency Future	1	112,000	1,138.52	Client	Buy
10:41:38	\$ / R On 16-Mar-09			Currency Future	1	10,000	102.20	Client	Buy
10:41:59	\$ / R On 16-Mar-09			Currency Future	1	40,000	408.06	Member	Buy
10:42:10	\$ / R On 16-Mar-09			Currency Future	1	40,000	0.00	Member	Sell
10:53:38	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	10,396.60	Client	Buy
11:05:03	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
11:05:03	\$ / R On 16-Mar-09			Currency Future	1	10,000	102.30	Client	Buy
11:05:03	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
11:05:03	\$ / R On 16-Mar-09			Currency Future	1	35,000	357.70	Client	Buy
11:05:03	\$ / R On 16-Mar-09			Currency Future	1	35,000	0.00	Client	Sell
11:05:03	\$ / R On 16-Mar-09			Currency Future	1	5,000	51.10	Client	Buy
11:05:37	\$ / R On 16-Mar-09			Currency Future	1	5,000	51.10	Client	Buy
11:05:37	\$ / R On 16-Mar-09			Currency Future	1	5,000	51.10	Client	Buy
11:05:37	\$ / R On 16-Mar-09			Currency Future	1	40,000	0.00	Client	Sell
11:05:37	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
11:05:37	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
11:39:53	\$ / R On 16-Mar-09			Currency Future	1	5,000,000	51,023.50	Member	Buy
12:18:03	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Member	Sell
12:18:03	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,170.50	Client	Buy
12:25:06	\$ / R On 16-Mar-09			Currency Future	1	5,000	50.90	Client	Buy
12:34:38	\$ / R On 16-Mar-09			Currency Future	1	5,000,000	50,572.50	Client	Buy
12:34:53	\$ / R On 16-Mar-09			Currency Future	1	5,000,000	0.00	Client	Sell
14:44:31	\$ / R On 16-Mar-09			Currency Future	1	5,000,000	0.00	Member	Sell
14:53:35	\$ / R On 16-Mar-09			Currency Future	1	6,000	61.20	Client	Buy
15:34:40	\$ / R On 16-Mar-09			Currency Future	1	5,000,000	51,047.00	Client	Buy
15:59:56	\$ / R On 16-Mar-09			Currency Future	1	10,000	101.60	Client	Buy
16:00:03	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Member	Sell
16:00:14	\$ / R On 16-Mar-09			Currency Future	1	10,000	101.41	Member	Buy
16:00:35	\$ / R On 16-Mar-09			Currency Future	1	7,000	71.01	Client	Buy
16:00:35	\$ / R On 16-Mar-09			Currency Future	1	4,000	40.60	Client	Buy
16:00:44	\$ / R On 16-Mar-09			Currency Future	1	11,000	0.00	Member	Sell
16:01:00	\$ / R On 16-Mar-09			Currency Future	1	11,000	111.44	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:09:40	\$ / R On 16-Mar-09			Currency Future	1	15,000	152.25	Client	Buy
16:10:08	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Member	Sell
16:10:40	\$ / R On 16-Mar-09			Currency Future	1	10,000	101.51	Client	Buy
16:12:12	\$ / R On 16-Mar-09			Currency Future	1	2,000	20.30	Client	Buy
16:22:52	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,139.50	Member	Buy
16:22:52	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Client	Sell
16:29:45	\$ / R On 16-Mar-09			Currency Future	1	15,000	0.00	Client	Sell
16:51:42	\$ / R On 16-Mar-09			Currency Future	1	1,000	10.12	Client	Buy
16:51:42	\$ / R On 16-Mar-09			Currency Future	1	6,000	60.76	Client	Buy
16:51:42	\$ / R On 16-Mar-09			Currency Future	1	2,000	20.26	Client	Buy
16:54:14	\$ / R On 16-Mar-09			Currency Future	1	5,000	50.52	Client	Buy
16:55:48	\$ / R On 16-Mar-09			Currency Future	1	15,000	151.38	Client	Buy
16:55:48	\$ / R On 12-Jun-09			Currency Future	1	5,000	51.53	Client	Buy
<b>Total for \$ / R Currency Future:</b>					<b>74</b>	<b>78,468,000</b>	<b>401,077.94</b>		
10:17:04	£ / R On 16-Mar-09			Currency Future	1	70,000	0.00	Member	Sell
10:52:11	£ / R On 16-Mar-09			Currency Future	1	35,000	514.44	Member	Buy
10:52:11	£ / R On 16-Mar-09			Currency Future	1	35,000	0.00	Client	Sell
10:53:12	£ / R On 16-Mar-09			Currency Future	1	35,000	514.44	Member	Buy
10:53:12	£ / R On 16-Mar-09			Currency Future	1	35,000	0.00	Client	Sell
13:21:44	£ / R On 12-Jun-09			Currency Future	1	155,000	0.00	Client	Sell
13:22:39	£ / R On 12-Jun-09			Currency Future	1	155,000	2,314.21	Member	Buy
<b>Total for £ / R Currency Future:</b>					<b>7</b>	<b>520,000</b>	<b>3,343.09</b>		
16:02:43	€ / R On 12-Jun-09			Currency Future	1	150,000	1,875.00	Client	Buy
16:03:55	€ / R On 12-Jun-09			Currency Future	1	150,000	0.00	Member	Sell
16:04:08	€ / R On 12-Jun-09			Currency Future	1	150,000	1,999.86	Member	Buy
16:29:26	€ / R On 16-Mar-09			Currency Future	1	20,000	0.00	Client	Sell
16:52:24	€ / R On 16-Mar-09			Currency Future	1	1,000	13.01	Client	Buy
16:52:58	€ / R On 12-Jun-09			Currency Future	1	150,000	0.00	Client	Sell
16:53:23	€ / R On 12-Jun-09			Currency Future	1	150,000	1,890.00	Member	Buy
16:54:09	€ / R On 16-Mar-09			Currency Future	1	5,000	65.00	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:58:00	€ / R On 12-Jun-09			Currency Future	1	150,000	1,995.45	Member	Buy
16:58:15	€ / R On 12-Jun-09			Currency Future	1	150,000	0.00	Member	Sell
<b>Total for € / R Currency Future:</b>					<b>10</b>	<b>1,076,000</b>	<b>7,838.32</b>		
14:02:41	R153 On 05-Feb-09			Bond Future	1	122,800,000	0.00		Sell
14:02:41	R153 On 05-Feb-09			Bond Future	1	122,800,000	1,407,718.54		Buy
<b>Total for R153 Bond Future:</b>					<b>2</b>	<b>245,600,000</b>	<b>1,407,718.54</b>		
08:48:18	R157 On 05-Feb-09			Bond Future	1	77,200,000	1,053,148.43		Buy
08:48:18	R157 On 05-Feb-09			Bond Future	1	77,200,000	0.00		Sell
08:48:40	R157 On 05-Feb-09			Bond Future	1	19,600,000	267,379.65		Buy
08:48:40	R157 On 05-Feb-09			Bond Future	1	19,600,000	0.00		Sell
08:49:23	R157 On 07-May-09			Bond Future	1	77,200,000	0.00		Sell
08:49:23	R157 On 07-May-09			Bond Future	1	77,200,000	1,022,479.88		Buy
08:49:41	R157 On 07-May-09			Bond Future	1	19,600,000	0.00		Sell
08:49:41	R157 On 07-May-09			Bond Future	1	19,600,000	259,593.34		Buy
<b>Total for R157 Bond Future:</b>					<b>8</b>	<b>387,200,000</b>	<b>2,602,601.29</b>		
11:52:15	R186 On 05-Feb-09			Bond Future	1	16,200,000	0.00		Sell
11:52:15	R186 On 05-Feb-09			Bond Future	1	16,200,000	203,058.48		Buy
11:52:46	R186 On 07-May-09			Bond Future	1	16,200,000	0.00		Sell
11:52:46	R186 On 07-May-09			Bond Future	1	16,200,000	208,569.88		Buy
16:29:50	R186 On 05-Feb-09			Bond Future	1	60,000,000	753,668.04	Client	Buy
16:29:50	R186 On 05-Feb-09			Bond Future	1	60,000,000	0.00	Member	Sell
<b>Total for R186 Bond Future:</b>					<b>6</b>	<b>184,800,000</b>	<b>1,165,296.40</b>		
14:01:46	R206 On 07-May-09			Bond Future	1	48,600,000	499,976.92		Buy
14:01:46	R206 On 07-May-09			Bond Future	1	48,600,000	0.00		Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
<b>Total for R206 Bond Future:</b>					<b>2</b>	<b>97,200,000</b>	<b>499,976.92</b>		
09:12:39	ZAAD On 12-Jun-09			Currency Future	1	200,000	1,325.44	Client	Buy
13:44:27	ZAAD On 14-Sep-09			Currency Future	1	60,000	400.80	Client	Buy
<b>Total for ZAAD Currency Future:</b>					<b>2</b>	<b>260,000</b>	<b>1,726.24</b>		
<b>Grand Total for all Instruments:</b>					<b>111</b>	<b>995,124,000</b>	<b>6,089,578.74</b>		