



Derivatives Matched Trades Report

Report for 28/01/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:08:14	\$ / R On 16-Mar-09			Currency Future	1	25,000	252.87	Client	Buy
09:41:07	\$ / R On 12-Jun-09			Currency Future	1	200,000	2,058.44	Member	Buy
09:52:33	\$ / R On 12-Jun-09			Currency Future	1	200,000	0.00	Client	Sell
09:56:58	\$ / R On 14-Sep-09			Currency Future	1	4,000	41.92	Client	Buy
09:57:26	\$ / R On 16-Mar-09			Currency Future	1	5,000	50.50	Client	Buy
09:57:26	\$ / R On 16-Mar-09			Currency Future	1	5,000	50.50	Client	Buy
09:58:23	\$ / R On 16-Mar-09			Currency Future	1	10,000	100.95	Client	Buy
10:00:57	\$ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Client	Sell
10:00:57	\$ / R On 16-Mar-09			Currency Future	1	1,000	10.07	Client	Buy
10:04:40	\$ / R On 14-Sep-09			Currency Future	1	12,000	125.51	Client	Buy
10:06:45	\$ / R On 16-Mar-09			Currency Future	1	5,000	50.35	Client	Buy
10:06:45	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
10:16:07	\$ / R On 14-Sep-09			Currency Future	1	18,000	188.38	Client	Buy
10:24:36	\$ / R On 16-Mar-09			Currency Future	1	500,000	0.00	Member	Sell
10:25:19	\$ / R On 16-Mar-09			Currency Future	1	500,000	5,029.25	Member	Buy
10:25:19	\$ / R On 16-Mar-09			Currency Future	1	500,000	0.00	Client	Sell
10:27:21	\$ / R On 16-Mar-09			Currency Future	1	500,000	0.00	Member	Sell
11:18:42	\$ / R On 16-Mar-09			Currency Future	1	500,000	5,054.25	Client	Buy
11:18:57	\$ / R On 16-Mar-09			Currency Future	1	500,000	5,055.50	Client	Buy
12:05:31	\$ / R On 16-Mar-09			Currency Future	1	10,000	101.25	Client	Buy
12:05:38	\$ / R On 16-Mar-09			Currency Future	1	10,000	101.25	Client	Buy
13:55:58	\$ / R On 16-Mar-09			Currency Future	1	10,000	101.00	Client	Buy
14:04:46	\$ / R On 16-Mar-09			Currency Future	1	10,000	100.65	Client	Buy
14:05:05	\$ / R On 16-Mar-09			Currency Future	1	15,000	150.68	Client	Buy
14:05:05	\$ / R On 16-Mar-09			Currency Future	1	20,000	201.00	Client	Buy

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14:05:05	\$ / R On 16-Mar-09			Currency Future	1	10,000	100.50	Client	Buy
14:05:05	\$ / R On 16-Mar-09			Currency Future	1	2,000	20.10	Client	Buy
14:38:08	\$ / R On 16-Mar-09			Currency Future	1	135,000	0.00	Member	Sell
14:39:20	\$ / R On 12-Jun-09			Currency Future	1	500,000	0.00	Member	Sell
14:39:27	\$ / R On 16-Mar-09			Currency Future	1	16,000	160.32	Client	Buy
15:06:23	\$ / R On 16-Mar-09			Currency Future	1	2,800,000	28,022.96	Member	Buy
15:13:59	\$ / R On 16-Mar-09			Currency Future	1	2,800,000	0.00	Client	Sell
15:19:30	\$ / R On 16-Mar-09			Currency Future	1	5,000	50.01	Client	Buy
15:20:01	\$ / R On 16-Mar-09			Currency Future	1	20,000	200.00	Client	Buy
15:22:02	\$ / R On 16-Mar-09			Currency Future	1	1,000	10.00	Client	Buy
15:24:01	\$ / R On 16-Mar-09			Currency Future	1	2,000	20.04	Client	Buy
15:24:10	\$ / R On 16-Mar-09			Currency Future	1	50,000	499.69	Member	Buy
15:24:25	\$ / R On 12-Jun-09			Currency Future	1	500,000	5,122.20	Client	Buy
15:25:27	\$ / R On 16-Mar-09			Currency Future	1	135,000	1,355.09	Member	Buy
15:26:28	\$ / R On 16-Mar-09			Currency Future	1	65,000	0.00	Member	Sell
15:26:28	\$ / R On 16-Mar-09			Currency Future	1	65,000	652.45	Client	Buy
15:27:06	\$ / R On 16-Mar-09			Currency Future	1	70,000	0.00	Member	Sell
15:27:06	\$ / R On 16-Mar-09			Currency Future	1	70,000	702.64	Client	Buy
15:27:18	\$ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Client	Sell
15:33:12	\$ / R On 16-Mar-09			Currency Future	1	2,000	20.00	Client	Buy
15:34:35	\$ / R On 16-Mar-09			Currency Future	1	8,000	80.15	Client	Buy
15:38:54	\$ / R On 16-Mar-09			Currency Future	1	14,000	139.93	Client	Buy
15:38:54	\$ / R On 16-Mar-09			Currency Future	1	5,000	49.95	Client	Buy
15:45:44	\$ / R On 16-Mar-09			Currency Future	1	40,000	401.96	Client	Buy
15:46:49	\$ / R On 16-Mar-09			Currency Future	1	3,000	30.19	Client	Buy
16:39:08	\$ / R On 16-Mar-09			Currency Future	1	5,000	50.24	Client	Buy
Total for \$ / R Currency Future:					51	10,939,000	56,512.73		
14:04:49	£ / R On 12-Jun-09			Currency Future	1	10,000	146.76	Client	Buy
15:52:56	£ / R On 16-Mar-09			Currency Future	1	14,000	200.91	Member	Buy
15:54:45	£ / R On 16-Mar-09			Currency Future	1	14,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
Total for £ / R Currency Future:					3	38,000	347.67		
11:20:32	€ / R On 12-Jun-09			Currency Future	1	15,000	0.00	Client	Sell
14:04:49	€ / R On 16-Mar-09			Currency Future	1	1,000	13.35	Client	Buy
Total for € / R Currency Future:					2	16,000	13.35		
13:12:15	R153 On 05-Feb-09			Bond Future	1	43,400,000	497,316.56		Buy
13:12:15	R153 On 05-Feb-09			Bond Future	1	43,400,000	0.00	Member	Sell
Total for R153 Bond Future:					2	86,800,000	497,316.56		
11:55:07	R157 On 05-Feb-09			Bond Future	1	15,000,000	0.00	Client	Sell
11:55:07	R157 On 05-Feb-09			Bond Future	1	15,000,000	204,966.86	Member	Buy
Total for R157 Bond Future:					2	30,000,000	204,966.86		
13:11:51	R209 On 05-Feb-09			Bond Future	1	18,300,000	0.00		Sell
13:11:51	R209 On 05-Feb-09			Bond Future	1	18,300,000	158,343.99	Member	Buy
Total for R209 Bond Future:					2	36,600,000	158,343.99		
12:00:24	ZAAD On 16-Mar-09			Currency Future	1	5,000	33.70	Client	Buy
14:22:34	ZAAD On 16-Mar-09			Currency Future	1	4,000,000	26,710.00	Member	Buy
14:24:49	ZAAD On 16-Mar-09			Currency Future	1	4,000,000	0.00	Member	Sell
14:25:18	ZAAD On 16-Mar-09			Currency Future	1	4,000,000	26,670.00	Member	Buy
14:25:18	ZAAD On 16-Mar-09			Currency Future	1	4,000,000	0.00	Client	Sell
16:55:23	ZAAD On 16-Mar-09			Currency Future	1	74,000	0.00	Member	Sell
16:55:37	ZAAD On 16-Mar-09			Currency Future	1	74,000	496.93	Member	Buy
16:56:20	ZAAD On 16-Mar-09			Currency Future	1	74,000	496.93	Member	Buy
16:56:30	ZAAD On 16-Mar-09			Currency Future	1	74,000	0.00	Member	Sell

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Total for ZAAD Currency Future:					9	16,301,000	54,407.56		
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Grand Total for all Instruments:					71	180,694,000	971,908.72		
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