



Derivatives Matched Trades Report

Report for 19/12/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:00:37	\$ / R On 16-Mar-09			Currency Future	1	1,000	9.89	Client	Buy
09:00:39	\$ / R On 16-Mar-09			Currency Future	1	6,000	59.33	Client	Buy
09:08:47	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
09:08:47	\$ / R On 16-Mar-09			Currency Future	1	5,000	49.35	Client	Buy
09:26:36	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Member	Sell
09:28:05	\$ / R On 16-Mar-09			Currency Future	1	3,000	0.00	Client	Sell
09:30:57	\$ / R On 16-Mar-09			Currency Future	1	45,000	445.00	Client	Buy
09:33:25	\$ / R On 16-Mar-09			Currency Future	1	6,000,000	59,209.80	Member	Buy
09:33:47	\$ / R On 16-Mar-09			Currency Future	1	10,000	98.89	Client	Buy
09:38:55	\$ / R On 16-Mar-09			Currency Future	1	3,000	0.00	Client	Sell
09:38:55	\$ / R On 16-Mar-09			Currency Future	1	3,000	29.67	Client	Buy
09:40:05	\$ / R On 16-Mar-09			Currency Future	1	17,000	168.11	Client	Buy
09:40:05	\$ / R On 16-Mar-09			Currency Future	1	17,000	0.00	Client	Sell
09:40:22	\$ / R On 16-Mar-09			Currency Future	1	3,000	29.67	Client	Buy
09:43:24	\$ / R On 16-Mar-09			Currency Future	1	45,000	0.00	Client	Sell
09:43:24	\$ / R On 16-Mar-09			Currency Future	1	45,000	445.05	Client	Buy
09:59:47	\$ / R On 16-Mar-09			Currency Future	1	10,000	98.85	Client	Buy
09:59:47	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
10:03:07	\$ / R On 16-Mar-09			Currency Future	1	2,000	19.78	Client	Buy
10:14:32	\$ / R On 16-Mar-09			Currency Future	1	3,000	29.70	Client	Buy
10:14:32	\$ / R On 16-Mar-09			Currency Future	1	3,000	0.00	Client	Sell
10:14:57	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
10:39:02	\$ / R On 16-Mar-09			Currency Future	1	305,000	3,021.06	Member	Buy
10:39:02	\$ / R On 16-Mar-09			Currency Future	1	5,000	49.53	Member	Buy
10:47:15	\$ / R On 16-Mar-09			Currency Future	1	100,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
10:48:24	\$ / R On 16-Mar-09			Currency Future	1	5,000	49.48	Client	Buy
10:48:39	\$ / R On 16-Mar-09			Currency Future	1	15,000	148.49	Client	Buy
10:48:50	\$ / R On 16-Mar-09			Currency Future	1	20,000	197.98	Client	Buy
10:50:28	\$ / R On 16-Mar-09			Currency Future	1	5,000	49.48	Client	Buy
10:50:52	\$ / R On 16-Mar-09			Currency Future	1	100,000	0.00	Member	Sell
10:51:04	\$ / R On 16-Mar-09			Currency Future	1	50,000	495.26	Client	Buy
10:51:10	\$ / R On 16-Mar-09			Currency Future	1	5,000	49.53	Client	Buy
10:51:17	\$ / R On 16-Mar-09			Currency Future	1	10,000	99.05	Client	Buy
10:51:42	\$ / R On 16-Mar-09			Currency Future	1	5,000	49.50	Client	Buy
10:51:48	\$ / R On 16-Mar-09			Currency Future	1	10,000	99.05	Client	Buy
11:00:45	\$ / R On 16-Mar-09			Currency Future	1	50,000	495.51	Client	Buy
11:00:53	\$ / R On 16-Mar-09			Currency Future	1	100,000	0.00	Member	Sell
11:05:41	\$ / R On 16-Mar-09			Currency Future	1	500,000	0.00	Member	Sell
11:24:37	\$ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Member	Sell
11:27:55	\$ / R On 16-Mar-09			Currency Future	1	6,000,000	0.00	Client	Sell
11:38:23	\$ / R On 16-Mar-09			Currency Future	1	200,000	0.00	Member	Sell
11:43:03	\$ / R On 16-Mar-09			Currency Future	1	2,000	19.94	Member	Buy
11:43:03	\$ / R On 16-Mar-09			Currency Future	1	2,000	0.00	Client	Sell
11:43:15	\$ / R On 16-Mar-09			Currency Future	1	8,000	0.00	Client	Sell
12:02:36	\$ / R On 16-Mar-09			Currency Future	1	30,000	0.00	Member	Sell
12:13:21	\$ / R On 16-Mar-09			Currency Future	1	50,000	497.31	Client	Buy
12:19:18	\$ / R On 16-Mar-09			Currency Future	1	100,000	0.00	Member	Sell
12:21:43	\$ / R On 16-Mar-09			Currency Future	1	20,000	200.20	Client	Buy
12:21:43	\$ / R On 16-Mar-09			Currency Future	1	20,000	0.00	Client	Sell
12:25:48	\$ / R On 16-Mar-09			Currency Future	1	10,000	100.10	Client	Buy
12:29:41	\$ / R On 16-Mar-09			Currency Future	1	30,000	300.00	Member	Buy
12:34:00	\$ / R On 16-Mar-09			Currency Future	1	48,000	0.00	Client	Sell
12:51:39	\$ / R On 16-Mar-09			Currency Future	1	100,000	990.77	Client	Buy
12:53:20	\$ / R On 16-Mar-09			Currency Future	1	100,000	991.42	Client	Buy
12:54:28	\$ / R On 16-Mar-09			Currency Future	1	100,000	994.67	Client	Buy
12:59:21	\$ / R On 16-Mar-09			Currency Future	1	500,000	4,971.35	Client	Buy
13:02:04	\$ / R On 16-Mar-09			Currency Future	1	200,000	1,997.80	Client	Buy
13:11:14	\$ / R On 16-Mar-09			Currency Future	1	7,000	70.07	Client	Buy
13:44:39	\$ / R On 16-Mar-09			Currency Future	1	100,000	999.90	Client	Buy
13:51:41	\$ / R On 16-Mar-09			Currency Future	1	169,000	0.00	Member	Sell
13:53:09	\$ / R On 16-Mar-09			Currency Future	1	3,000,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
13:53:25	\$ / R On 16-Mar-09			Currency Future	1	3,000,000	0.00	Member	Sell
13:58:43	\$ / R On 16-Mar-09			Currency Future	1	3,000,000	0.00	Member	Sell
13:59:00	\$ / R On 16-Mar-09			Currency Future	1	3,000,000	0.00	Member	Sell
14:01:24	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
14:01:34	\$ / R On 16-Mar-09			Currency Future	1	80,000	0.00	Client	Sell
14:01:34	\$ / R On 16-Mar-09			Currency Future	1	80,000	801.20	Client	Buy
14:02:51	\$ / R On 16-Mar-09			Currency Future	1	3,000,000	0.00	Member	Sell
14:03:51	\$ / R On 16-Mar-09			Currency Future	1	3,000,000	0.00	Member	Sell
14:04:31	\$ / R On 16-Mar-09			Currency Future	1	370,000	0.00	Member	Sell
14:06:14	\$ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Member	Sell
14:08:14	\$ / R On 16-Mar-09			Currency Future	1	50,000	502.21	Client	Buy
14:10:15	\$ / R On 16-Mar-09			Currency Future	1	370,000	3,693.53	Member	Buy
14:11:10	\$ / R On 16-Mar-09			Currency Future	1	3,000,000	29,947.50	Member	Buy
14:11:31	\$ / R On 16-Mar-09			Currency Future	1	3,000,000	29,947.50	Member	Buy
14:11:43	\$ / R On 16-Mar-09			Currency Future	1	3,000,000	29,947.50	Member	Buy
14:11:56	\$ / R On 16-Mar-09			Currency Future	1	3,000,000	29,947.50	Member	Buy
14:12:04	\$ / R On 16-Mar-09			Currency Future	1	3,000,000	29,947.50	Member	Buy
14:12:16	\$ / R On 16-Mar-09			Currency Future	1	3,000,000	29,947.50	Member	Buy
14:31:49	\$ / R On 16-Mar-09			Currency Future	1	7,000	0.00	Client	Sell
14:31:49	\$ / R On 16-Mar-09			Currency Future	1	7,000	70.32	Client	Buy
14:59:10	\$ / R On 16-Mar-09			Currency Future	1	169,000	1,692.54	Member	Buy
15:40:56	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Member	Sell
15:40:56	\$ / R On 16-Mar-09			Currency Future	1	15,000	0.00	Member	Sell
15:40:56	\$ / R On 16-Mar-09			Currency Future	1	15,000	150.23	Client	Buy
15:40:56	\$ / R On 16-Mar-09			Currency Future	1	5,000	50.08	Client	Buy
15:54:36	\$ / R On 16-Mar-09			Currency Future	1	3,000,000	0.00	Member	Sell
15:57:31	\$ / R On 16-Mar-09			Currency Future	1	10,000	99.90	Client	Buy
15:57:31	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Member	Sell
16:02:19	\$ / R On 16-Mar-09			Currency Future	1	3,000,000	29,936.70	Client	Buy
16:05:28	\$ / R On 16-Mar-09			Currency Future	1	169,000	1,692.54	Client	Buy
16:05:28	\$ / R On 16-Mar-09			Currency Future	1	169,000	0.00	Client	Sell
16:09:47	\$ / R On 16-Mar-09			Currency Future	1	6,000	59.82	Client	Buy
16:09:47	\$ / R On 16-Mar-09			Currency Future	1	6,000	0.00	Client	Sell
16:15:26	\$ / R On 14-Dec-09	9.90	Call	Currency Future	1	84,000	0.00	Client	Buy
16:15:26	\$ / R On 14-Dec-09	9.90	Call	Currency Future	1	84,000	0.00	Client	Sell
16:15:58	\$ / R On 14-Dec-09	10.55	Call	Currency Future	1	78,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:15:58	\$ / R On 14-Dec-09	10.55	Call	Currency Future	1	78,000	0.00	Client	Buy
16:16:23	\$ / R On 14-Dec-09	12.30	Call	Currency Future	1	84,000	0.00	Client	Sell
16:16:23	\$ / R On 14-Dec-09	12.30	Call	Currency Future	1	84,000	0.00	Client	Buy
16:16:44	\$ / R On 14-Dec-09	13.00	Call	Currency Future	1	78,000	0.00	Client	Buy
16:16:44	\$ / R On 14-Dec-09	13.00	Call	Currency Future	1	78,000	0.00	Client	Sell
17:12:48	\$ / R On 16-Mar-09			Currency Future	1	1,850,000	18,892.20	Client	Buy
17:19:51	\$ / R On 16-Mar-09			Currency Future	1	1,850,000	0.00	Member	Sell

Total for \$ / R Currency Future:

104 63,329,000 314,956.74

09:18:00	£ / R On 16-Mar-09			Currency Future	1	200,000	0.00	Member	Sell
10:00:40	£ / R On 12-Jun-09			Currency Future	1	2,000	30.39	Client	Buy
11:05:18	£ / R On 16-Mar-09			Currency Future	1	40,000	0.00	Member	Sell
11:28:33	£ / R On 16-Mar-09			Currency Future	1	200,000	2,990.74	Client	Buy
11:31:32	£ / R On 16-Mar-09			Currency Future	1	20,000	0.00	Member	Sell
12:23:44	£ / R On 16-Mar-09			Currency Future	1	3,000	44.91	Client	Buy
12:34:43	£ / R On 16-Mar-09			Currency Future	1	8,000	0.00	Client	Sell
12:58:23	£ / R On 16-Mar-09			Currency Future	1	40,000	597.33	Client	Buy
13:01:09	£ / R On 16-Mar-09			Currency Future	1	20,000	300.72	Client	Buy
13:03:40	£ / R On 16-Mar-09			Currency Future	1	7,000	104.84	Client	Buy
13:57:40	£ / R On 16-Mar-09			Currency Future	1	3,000	44.91	Client	Buy
13:57:40	£ / R On 16-Mar-09			Currency Future	1	3,000	0.00	Member	Sell
15:41:55	£ / R On 16-Mar-09			Currency Future	1	4,000	0.00	Member	Sell
15:41:55	£ / R On 16-Mar-09			Currency Future	1	4,000	59.68	Client	Buy
15:59:20	£ / R On 16-Mar-09			Currency Future	1	500,000	7,447.50	Client	Buy

Total for £ / R Currency Future:

15 1,054,000 11,621.03

09:02:49	€ / R On 12-Jun-09			Currency Future	1	40,000	573.11	Client	Buy
09:28:08	€ / R On 16-Mar-09			Currency Future	1	40,000	563.22	Client	Buy
10:26:03	€ / R On 16-Mar-09			Currency Future	1	17,000	0.00	Client	Sell
10:51:48	€ / R On 16-Mar-09			Currency Future	1	40,000	559.00	Client	Buy
11:04:21	€ / R On 16-Mar-09			Currency Future	1	40,000	0.00	Member	Sell
11:12:00	€ / R On 16-Mar-09			Currency Future	1	12,000	167.31	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
12:55:36	€ / R On 16-Mar-09			Currency Future	1	40,000	559.27	Client	Buy
13:06:13	€ / R On 16-Mar-09			Currency Future	1	143,000	0.00	Client	Sell
13:06:13	€ / R On 16-Mar-09			Currency Future	1	143,000	1,987.70	Member	Buy
15:40:57	€ / R On 16-Mar-09			Currency Future	1	30,000	417.00	Client	Buy
15:40:57	€ / R On 16-Mar-09			Currency Future	1	30,000	0.00	Member	Sell
16:45:09	€ / R On 16-Mar-09			Currency Future	1	40,000	556.00	Member	Buy
16:45:09	€ / R On 16-Mar-09			Currency Future	1	40,000	0.00	Client	Sell
Total for € / R Currency Future:					13	655,000	5,382.62		
16:12:24	GOVI On 05-Feb-09			jGovi	1	20,000	0.00	Client	Sell
16:12:24	GOVI On 05-Feb-09			jGovi	1	20,000	6,198.24	Client	Buy
Total for GOVI jGovi:					2	40,000	6,198.24		
08:58:01	R157 On 05-Feb-09			Bond Future	1	130,000,000	1,814,482.54	Member	Buy
10:23:04	R157 On 05-Feb-09			Bond Future	1	130,000,000	0.00	Member	Sell
10:39:25	R157 On 05-Feb-09			Bond Future	1	500,000	0.00	Client	Sell
10:39:25	R157 On 05-Feb-09			Bond Future	1	8,100,000	0.00	Client	Sell
10:39:25	R157 On 05-Feb-09			Bond Future	1	400,000	0.00	Client	Sell
10:39:25	R157 On 05-Feb-09			Bond Future	1	800,000	11,166.20	Member	Buy
10:39:25	R157 On 05-Feb-09			Bond Future	1	1,600,000	0.00	Client	Sell
10:39:25	R157 On 05-Feb-09			Bond Future	1	200,000	0.00	Client	Sell
10:39:25	R157 On 05-Feb-09			Bond Future	1	3,600,000	0.00	Client	Sell
10:39:25	R157 On 05-Feb-09			Bond Future	1	15,200,000	0.00	Client	Sell
10:39:25	R157 On 05-Feb-09			Bond Future	1	800,000	0.00	Client	Sell
10:39:25	R157 On 05-Feb-09			Bond Future	1	200,000	2,791.55	Member	Buy
10:39:25	R157 On 05-Feb-09			Bond Future	1	10,000,000	0.00	Client	Sell
10:39:25	R157 On 05-Feb-09			Bond Future	1	15,200,000	212,157.75	Member	Buy
10:39:25	R157 On 05-Feb-09			Bond Future	1	1,700,000	23,728.17	Member	Buy
10:39:25	R157 On 05-Feb-09			Bond Future	1	1,600,000	22,332.40	Member	Buy
10:39:25	R157 On 05-Feb-09			Bond Future	1	10,000,000	139,577.47	Member	Buy
10:39:25	R157 On 05-Feb-09			Bond Future	1	3,600,000	50,247.89	Member	Buy
10:39:25	R157 On 05-Feb-09			Bond Future	1	500,000	6,978.87	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
10:39:25	R157 On 05-Feb-09			Bond Future	1	8,100,000	113,057.75	Member	Buy
10:39:25	R157 On 05-Feb-09			Bond Future	1	400,000	5,583.10	Member	Buy
10:39:25	R157 On 05-Feb-09			Bond Future	1	1,700,000	0.00	Client	Sell
10:39:26	R157 On 05-Feb-09			Bond Future	1	900,000	12,561.97	Member	Buy
10:39:26	R157 On 05-Feb-09			Bond Future	1	500,000	0.00	Client	Sell
10:39:26	R157 On 05-Feb-09			Bond Future	1	4,500,000	62,809.86	Member	Buy
10:39:26	R157 On 05-Feb-09			Bond Future	1	16,200,000	0.00	Client	Sell
10:39:26	R157 On 05-Feb-09			Bond Future	1	700,000	9,770.42	Member	Buy
10:39:26	R157 On 05-Feb-09			Bond Future	1	500,000	0.00	Client	Sell
10:39:26	R157 On 05-Feb-09			Bond Future	1	500,000	6,978.87	Member	Buy
10:39:26	R157 On 05-Feb-09			Bond Future	1	1,300,000	0.00	Client	Sell
10:39:26	R157 On 05-Feb-09			Bond Future	1	500,000	6,978.87	Member	Buy
10:39:26	R157 On 05-Feb-09			Bond Future	1	45,200,000	0.00	Client	Sell
10:39:26	R157 On 05-Feb-09			Bond Future	1	300,000	4,187.32	Member	Buy
10:39:26	R157 On 05-Feb-09			Bond Future	1	300,000	0.00	Client	Sell
10:39:26	R157 On 05-Feb-09			Bond Future	1	600,000	8,374.65	Member	Buy
10:39:26	R157 On 05-Feb-09			Bond Future	1	600,000	0.00	Client	Sell
10:39:26	R157 On 05-Feb-09			Bond Future	1	600,000	8,374.65	Member	Buy
10:39:26	R157 On 05-Feb-09			Bond Future	1	4,500,000	0.00	Client	Sell
10:39:26	R157 On 05-Feb-09			Bond Future	1	300,000	4,187.32	Member	Buy
10:39:26	R157 On 05-Feb-09			Bond Future	1	2,800,000	0.00	Client	Sell
10:39:26	R157 On 05-Feb-09			Bond Future	1	500,000	6,978.87	Member	Buy
10:39:26	R157 On 05-Feb-09			Bond Future	1	1,000,000	0.00	Client	Sell
10:39:26	R157 On 05-Feb-09			Bond Future	1	600,000	8,374.65	Member	Buy
10:39:26	R157 On 05-Feb-09			Bond Future	1	2,200,000	0.00	Client	Sell
10:39:26	R157 On 05-Feb-09			Bond Future	1	1,300,000	18,145.07	Member	Buy
10:39:26	R157 On 05-Feb-09			Bond Future	1	600,000	0.00	Client	Sell
10:39:26	R157 On 05-Feb-09			Bond Future	1	2,800,000	39,081.69	Member	Buy
10:39:26	R157 On 05-Feb-09			Bond Future	1	700,000	0.00	Client	Sell
10:39:26	R157 On 05-Feb-09			Bond Future	1	400,000	5,583.10	Member	Buy
10:39:26	R157 On 05-Feb-09			Bond Future	1	500,000	0.00	Client	Sell
10:39:26	R157 On 05-Feb-09			Bond Future	1	500,000	6,978.87	Member	Buy
10:39:26	R157 On 05-Feb-09			Bond Future	1	900,000	0.00	Client	Sell
10:39:26	R157 On 05-Feb-09			Bond Future	1	1,000,000	13,957.75	Member	Buy
10:39:26	R157 On 05-Feb-09			Bond Future	1	8,100,000	0.00	Client	Sell
10:39:26	R157 On 05-Feb-09			Bond Future	1	8,100,000	113,057.75	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
10:39:26	R157 On 05-Feb-09			Bond Future	1	600,000	0.00	Client	Sell
10:39:26	R157 On 05-Feb-09			Bond Future	1	2,200,000	30,707.04	Member	Buy
10:39:26	R157 On 05-Feb-09			Bond Future	1	500,000	0.00	Client	Sell
10:39:26	R157 On 05-Feb-09			Bond Future	1	16,200,000	226,115.50	Member	Buy
10:39:26	R157 On 05-Feb-09			Bond Future	1	200,000	0.00	Client	Sell
10:39:26	R157 On 05-Feb-09			Bond Future	1	45,200,000	630,890.16	Member	Buy
10:39:26	R157 On 05-Feb-09			Bond Future	1	300,000	0.00	Client	Sell
10:39:26	R157 On 05-Feb-09			Bond Future	1	200,000	2,791.55	Member	Buy
10:39:26	R157 On 05-Feb-09			Bond Future	1	400,000	0.00	Client	Sell
Total for R157 Bond Future:					64	520,000,000	3,628,989.65		
10:45:28	ZAAD On 16-Mar-09			Currency Future	1	100,000	0.00	Member	Sell
10:46:05	ZAAD On 16-Mar-09			Currency Future	1	50,000	0.00	Member	Sell
10:49:15	ZAAD On 16-Mar-09			Currency Future	1	50,000	340.76	Member	Buy
11:26:58	ZAAD On 16-Mar-09			Currency Future	1	100,000	680.52	Client	Buy
Total for ZAAD Currency Future:					4	300,000	1,021.28		
Grand Total for all Instruments:					202	585,378,000	3,968,169.55		