



Derivatives Matched Trades Report

Report for 06/01/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:30:17	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
09:30:17	\$ / R On 16-Mar-09			Currency Future	1	10,000	100.15	Client	Buy
09:31:05	\$ / R On 16-Mar-09			Currency Future	1	159,000	1,592.39	Client	Buy
09:31:05	\$ / R On 16-Mar-09			Currency Future	1	159,000	0.00	Client	Sell
09:43:40	\$ / R On 16-Mar-09			Currency Future	1	20,000	191.30	Client	Buy
09:43:52	\$ / R On 16-Mar-09			Currency Future	1	20,000	191.30	Client	Buy
09:44:17	\$ / R On 16-Mar-09			Currency Future	1	10,000	95.71	Client	Buy
13:03:34	\$ / R On 16-Mar-09			Currency Future	1	1,000	9.60	Client	Buy
13:04:21	\$ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Member	Sell
13:05:22	\$ / R On 16-Mar-09			Currency Future	1	1,000	9.59	Member	Buy
13:56:55	\$ / R On 16-Mar-09			Currency Future	1	1,000	9.53	Client	Buy
13:58:33	\$ / R On 16-Mar-09			Currency Future	1	3,000	28.56	Client	Buy
13:58:33	\$ / R On 16-Mar-09			Currency Future	1	7,000	66.64	Client	Buy
13:59:39	\$ / R On 16-Mar-09			Currency Future	1	5,000	47.50	Client	Buy
13:59:39	\$ / R On 16-Mar-09			Currency Future	1	20,000	190.03	Client	Buy
13:59:39	\$ / R On 16-Mar-09			Currency Future	1	3,000	28.50	Client	Buy
14:09:14	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
14:22:59	\$ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Client	Sell
14:48:02	\$ / R On 16-Mar-09			Currency Future	1	3,000	0.00	Client	Sell
15:01:10	\$ / R On 12-Jun-09			Currency Future	1	25,000	242.88	Client	Buy
16:22:02	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
Total for \$ / R Currency Future:					21	479,000	2,803.68		

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:49:57	£ / R On 16-Mar-09			Currency Future	1	250,000	3,516.93	Member	Buy
11:52:26	£ / R On 16-Mar-09			Currency Future	1	250,000	0.00	Client	Sell
12:19:01	£ / R On 16-Mar-09			Currency Future	1	9,000	124.26	Member	Buy
12:32:20	£ / R On 16-Mar-09			Currency Future	1	9,000	0.00	Client	Sell
14:08:02	£ / R On 16-Mar-09			Currency Future	1	1,000	13.85	Client	Buy
14:08:21	£ / R On 14-Sep-09			Currency Future	1	5,000	71.75	Client	Buy
Total for £ / R Currency Future:					6	524,000	3,726.79		
09:41:20	€ / R On 16-Mar-09			Currency Future	1	30,000	0.00	Member	Sell
11:42:32	€ / R On 16-Mar-09			Currency Future	1	1,000	12.90	Client	Buy
12:08:22	€ / R On 16-Mar-09			Currency Future	1	10,000	128.50	Client	Buy
12:09:17	€ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Member	Sell
12:11:52	€ / R On 16-Mar-09			Currency Future	1	10,000	128.45	Member	Buy
12:26:05	€ / R On 16-Mar-09			Currency Future	1	30,000	386.79	Client	Buy
13:56:03	€ / R On 16-Mar-09			Currency Future	1	2,000	25.50	Client	Buy
Total for € / R Currency Future:					7	93,000	682.13		
11:46:08	R153 On 05-Feb-09			Bond Future	1	160,000,000	1,826,651.04	Member	Buy
14:46:24	R153 On 05-Feb-09			Bond Future	1	160,000,000	0.00	Member	Sell
Total for R153 Bond Future:					2	320,000,000	1,826,651.04		
16:48:10	R157 On 05-Feb-09			Bond Future	1	10,000,000	137,154.24	Member	Buy
16:48:10	R157 On 05-Feb-09			Bond Future	1	10,000,000	0.00	Client	Sell
Total for R157 Bond Future:					2	20,000,000	137,154.24		
11:45:22	R186 On 05-Feb-09			Bond Future	1	500,000,000	6,625,098.00	Member	Buy
11:45:22	R186 On 05-Feb-09			Bond Future	1	500,000,000	0.00		Sell
16:31:30	R186 On 05-Feb-09			Bond Future	1	15,000,000	198,464.04	Member	Buy
16:31:30	R186 On 05-Feb-09			Bond Future	1	15,000,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
Total for R186 Bond Future:					4	1,030,000,000	6,823,562.04		
15:01:00	ZAAD On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
Total for ZAAD Currency Future:					1	10,000	0.00		
Grand Total for all Instruments:					43	1,371,106,000	8,794,579.93		