



Derivatives Matched Trades Report

Report for 05/02/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:04:01	\$ / R On 16-Mar-09			Currency Future	1	100,000	1,018.23	Client	Buy
09:18:22	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Member	Sell
09:28:10	\$ / R On 16-Mar-09			Currency Future	1	1,000	10.11	Client	Buy
09:31:54	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Member	Sell
09:32:08	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Member	Sell
09:32:24	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Member	Sell
09:32:46	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Member	Sell
09:32:56	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Member	Sell
09:34:29	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Member	Sell
09:34:40	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Member	Sell
09:34:58	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Member	Sell
09:48:16	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,133.70	Client	Buy
09:48:44	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,133.70	Client	Buy
09:49:01	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,133.70	Client	Buy
09:49:27	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,148.70	Client	Buy
09:49:52	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,153.70	Client	Buy
09:50:25	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,158.70	Client	Buy
09:50:41	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,158.70	Client	Buy
09:50:55	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,163.70	Client	Buy
09:57:54	\$ / R On 16-Mar-09			Currency Future	1	100,000	1,015.25	Client	Buy
10:19:05	\$ / R On 16-Mar-09			Currency Future	1	2,500,000	25,354.50	Member	Buy
10:39:25	\$ / R On 16-Mar-09			Currency Future	1	2,500,000	25,304.50	Member	Buy
10:45:51	\$ / R On 16-Mar-09			Currency Future	1	2,500,000	0.00	Client	Sell
10:46:05	\$ / R On 16-Mar-09			Currency Future	1	2,500,000	0.00	Client	Sell
11:16:05	\$ / R On 16-Mar-09			Currency Future	1	4,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:31:46	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Member	Sell
11:33:02	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Member	Sell
11:33:17	\$ / R On 12-Jun-09			Currency Future	1	5,000	51.57	Client	Buy
11:34:12	\$ / R On 12-Jun-09			Currency Future	1	10,000	102.60	Client	Buy
11:34:58	\$ / R On 16-Mar-09			Currency Future	1	30,000	0.00	Member	Sell
11:40:04	\$ / R On 12-Jun-09			Currency Future	1	1,000	10.30	Client	Buy
11:42:35	\$ / R On 16-Mar-09			Currency Future	1	1,000	10.10	Client	Buy
11:46:24	\$ / R On 16-Mar-09			Currency Future	1	1,000	10.10	Client	Buy
11:48:00	\$ / R On 16-Mar-09			Currency Future	1	30,000	302.18	Member	Buy
12:17:45	\$ / R On 16-Mar-09			Currency Future	1	1,000	10.09	Client	Buy
12:20:45	\$ / R On 12-Jun-09			Currency Future	1	2,000	20.59	Client	Buy
12:21:51	\$ / R On 16-Mar-09			Currency Future	1	1,000	10.09	Client	Buy
12:26:38	\$ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Member	Sell
12:28:40	\$ / R On 12-Jun-09			Currency Future	1	1,000	10.29	Client	Buy
12:28:42	\$ / R On 12-Jun-09			Currency Future	1	1,000	10.29	Client	Buy
12:34:00	\$ / R On 16-Mar-09			Currency Future	1	1,000	10.08	Client	Buy
12:36:08	\$ / R On 12-Jun-09			Currency Future	1	1,000	10.27	Client	Buy
12:38:26	\$ / R On 16-Mar-09			Currency Future	1	1,000	10.07	Client	Buy
14:09:28	\$ / R On 16-Mar-09			Currency Future	1	2,500,000	0.00	Member	Sell
14:13:26	\$ / R On 16-Mar-09			Currency Future	1	2,000	20.14	Client	Buy
14:13:50	\$ / R On 16-Mar-09			Currency Future	1	3,000	30.19	Client	Buy
14:13:55	\$ / R On 16-Mar-09			Currency Future	1	5,000	50.25	Client	Buy
14:13:55	\$ / R On 16-Mar-09			Currency Future	1	20,000	201.00	Client	Buy
14:15:45	\$ / R On 16-Mar-09			Currency Future	1	28,000	0.00	Member	Sell
14:17:59	\$ / R On 16-Mar-09			Currency Future	1	2,000	0.00	Member	Sell
14:18:21	\$ / R On 16-Mar-09			Currency Future	1	28,000	281.33	Member	Buy
14:18:29	\$ / R On 16-Mar-09			Currency Future	1	2,000	20.07	Member	Buy
14:21:15	\$ / R On 16-Mar-09			Currency Future	1	1,000	10.03	Client	Buy
14:21:53	\$ / R On 16-Mar-09			Currency Future	1	1,000	10.03	Client	Buy
14:22:49	\$ / R On 16-Mar-09			Currency Future	1	10,000	100.29	Client	Buy
14:23:27	\$ / R On 16-Mar-09			Currency Future	1	50,000	501.38	Client	Buy
14:25:24	\$ / R On 16-Mar-09			Currency Future	1	20,000	0.00	Client	Sell
14:25:46	\$ / R On 16-Mar-09			Currency Future	1	20,000	0.00	Client	Sell
14:29:07	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,050.60	Member	Buy
14:32:51	\$ / R On 16-Mar-09			Currency Future	1	2,500,000	25,023.50	Client	Buy
14:33:10	\$ / R On 16-Mar-09			Currency Future	1	50,000	504.53	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
14:34:39	\$ / R On 16-Mar-09			Currency Future	1	100,000	1,005.00	Client	Buy
14:50:08	\$ / R On 16-Mar-09			Currency Future	1	4,000	0.00	Client	Sell
14:50:08	\$ / R On 16-Mar-09			Currency Future	1	2,000	0.00	Client	Sell
14:50:08	\$ / R On 16-Mar-09			Currency Future	1	6,000	0.00	Client	Sell
14:50:08	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
15:02:08	\$ / R On 16-Mar-09			Currency Future	1	50,000	503.25	Client	Buy
15:02:41	\$ / R On 16-Mar-09			Currency Future	1	50,000	503.13	Client	Buy
15:10:33	\$ / R On 16-Mar-09			Currency Future	1	1,000	0.25	Client	Buy
15:34:46	\$ / R On 16-Mar-09			Currency Future	1	30,000	0.00	Client	Sell
15:43:49	\$ / R On 16-Mar-09			Currency Future	1	5,000	50.59	Client	Buy
15:49:30	\$ / R On 16-Mar-09			Currency Future	1	2,500,000	0.00	Member	Sell
15:50:10	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Member	Sell
15:50:20	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Member	Sell
15:52:40	\$ / R On 16-Mar-09			Currency Future	1	2,500,000	25,335.75	Client	Buy
15:57:38	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,063.30	Member	Buy
15:57:45	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,063.30	Member	Buy
15:58:16	\$ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Member	Sell
15:58:55	\$ / R On 16-Mar-09			Currency Future	1	10,000	101.00	Client	Buy
15:59:11	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Member	Sell
16:00:16	\$ / R On 16-Mar-09			Currency Future	1	500,000	0.00	Member	Sell
16:00:56	\$ / R On 16-Mar-09			Currency Future	1	500,000	5,044.95	Member	Buy
16:01:27	\$ / R On 16-Mar-09			Currency Future	1	1,000	10.09	Member	Buy
16:01:56	\$ / R On 16-Mar-09			Currency Future	1	10,000	100.87	Member	Buy
16:08:19	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,143.00	Client	Buy
16:10:01	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Client	Sell
16:13:42	\$ / R On 16-Mar-09			Currency Future	1	500,000	0.00	Member	Sell
16:15:00	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Client	Sell
16:15:28	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Client	Sell
16:15:30	\$ / R On 16-Mar-09			Currency Future	1	500,000	5,044.45	Member	Buy
16:15:42	\$ / R On 16-Mar-09			Currency Future	1	370,000	0.00	Client	Sell
16:15:42	\$ / R On 16-Mar-09			Currency Future	1	370,000	3,816.92	Client	Buy
16:17:40	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,139.30	Client	Buy
16:18:09	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,139.30	Client	Buy
16:25:45	\$ / R On 12-Jun-09			Currency Future	1	1,000	10.27	Client	Buy
16:26:01	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Member	Sell
16:26:26	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Member	Sell

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16:34:40	\$ / R On 16-Mar-09			Currency Future	1	5,000	50.30	Client	Buy
16:34:58	\$ / R On 16-Mar-09			Currency Future	1	5,000	50.28	Client	Buy
16:48:45	\$ / R On 16-Mar-09			Currency Future	1	4,000	40.44	Client	Buy
Total for \$ / R Currency Future:					100	51,654,000	263,484.89		
12:17:49	£ / R On 16-Mar-09			Currency Future	1	4,000	0.00	Client	Sell
Total for £ / R Currency Future:					1	4,000	0.00		
14:21:31	€ / R On 16-Mar-09			Currency Future	1	5,000	64.50	Client	Buy
15:29:08	€ / R On 16-Mar-09			Currency Future	1	10,000	128.50	Client	Buy
15:41:05	€ / R On 12-Jun-09			Currency Future	1	10,000	131.76	Client	Buy
16:17:00	€ / R On 16-Mar-09			Currency Future	1	1,000	12.88	Client	Buy
16:21:49	€ / R On 12-Jun-09			Currency Future	1	1,000	13.13	Client	Buy
Total for € / R Currency Future:					5	27,000	350.77		
09:05:50	ALBI On 05-Feb-09			Index Future	1	3,400,000	0.00	Client	Sell
09:05:50	ALBI On 05-Feb-09			Index Future	1	3,400,000	0.00	Member	Buy
09:07:37	ALBI On 07-May-09			Index Future	1	3,320,000	0.00	Member	Sell
09:07:37	ALBI On 07-May-09			Index Future	1	3,320,000	0.00	Client	Buy
09:26:51	ALBI On 05-Feb-09			Index Future	1	83,000,000	0.00	Member	Sell
09:29:15	ALBI On 05-Feb-09			Index Future	1	83,000,000	0.00	Member	Buy
09:38:21	ALBI On 05-Feb-09			Index Future	1	83,000,000	0.00	Member	Buy
09:38:21	ALBI On 05-Feb-09			Index Future	1	83,000,000	0.00	Client	Sell
09:41:22	ALBI On 05-Feb-09			Index Future	1	83,000,000	0.00	Member	Buy
09:45:35	ALBI On 05-Feb-09			Index Future	1	83,000,000	0.00	Member	Sell
14:07:41	ALBI On 07-May-09			Index Future	1	830,000	0.00	Client	Sell
15:05:44	ALBI On 07-May-09			Index Future	1	830,000	0.00	Client	Buy
Total for ALBI Index Future:					12	513,100,000	0.00		

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
10:51:11	GOVI On 05-Feb-09			jGovi	1	840,000	0.00	Client	Sell
10:51:11	GOVI On 05-Feb-09			jGovi	1	840,000	248,246.04	Member	Buy
10:52:13	GOVI On 07-May-09			jGovi	1	800,000	0.00	Member	Sell
10:52:13	GOVI On 07-May-09			jGovi	1	800,000	242,672.80	Client	Buy
Total for GOVI jGovi:					4	3,280,000	490,918.84		
11:40:48	ILBI On 05-Feb-09			Index Future	1	20,000	0.00	Client	Sell
11:40:48	ILBI On 05-Feb-09			Index Future	1	20,000	0.00	Member	Buy
11:42:02	ILBI On 07-May-09			Index Future	1	20,000	0.00	Member	Sell
11:42:02	ILBI On 07-May-09			Index Future	1	20,000	0.00	Client	Buy
Total for ILBI Index Future:					4	80,000	0.00		
09:27:32	R157 On 07-May-09			Bond Future	1	830,000,000	11,015,621.39	Member	Buy
09:30:29	R157 On 07-May-09			Bond Future	1	830,000,000	0.00	Member	Sell
09:33:54	R157 On 05-Feb-09			Bond Future	1	830,000,000	0.00	Member	Sell
09:44:09	R157 On 05-Feb-09			Bond Future	1	830,000,000	11,329,814.57	Member	Buy
10:53:12	R157 On 07-May-09			Bond Future	1	1,000,000	0.00	Member	Sell
10:53:12	R157 On 07-May-09			Bond Future	1	1,000,000	13,286.09		Buy
16:41:20	R157 On 07-May-09			Bond Future	1	160,000,000	0.00	Member	Sell
16:41:37	R157 On 07-May-09			Bond Future	1	160,000,000	2,134,168.32	Client	Buy
Total for R157 Bond Future:					8	3,642,000,000	24,492,890.37		
11:30:00	R186 On 05-Feb-09			Bond Future	1	22,000,000	276,222.61	Member	Buy
11:30:00	R186 On 05-Feb-09			Bond Future	1	22,000,000	0.00	Member	Sell
11:57:25	R186 On 07-May-09			Bond Future	1	22,000,000	283,733.19	Client	Buy
12:30:00	R186 On 07-May-09			Bond Future	1	22,000,000	0.00	Member	Sell
Total for R186 Bond Future:					4	88,000,000	559,955.79		
11:30:00	R206 On 05-Feb-09			Bond Future	1	112,000,000	1,120,951.89	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:30:00	R206 On 05-Feb-09			Bond Future	1	61,000,000	0.00	Member	Sell
11:30:00	R206 On 05-Feb-09			Bond Future	1	112,000,000	0.00	Member	Sell
11:34:33	R206 On 05-Feb-09			Bond Future	1	61,000,000	610,518.44	Client	Buy
11:59:12	R206 On 07-May-09			Bond Future	1	112,000,000	1,151,422.61	Member	Buy
12:00:04	R206 On 07-May-09			Bond Future	1	61,000,000	0.00	Client	Sell
12:30:00	R206 On 07-May-09			Bond Future	1	61,000,000	627,114.10	Member	Buy
12:30:00	R206 On 07-May-09			Bond Future	1	112,000,000	0.00	Member	Sell
Total for R206 Bond Future:					8	692,000,000	3,510,007.03		
11:30:00	R209 On 05-Feb-09			Bond Future	1	142,000,000	1,224,877.37	Member	Buy
11:30:00	R209 On 05-Feb-09			Bond Future	1	142,000,000	0.00	Member	Sell
11:58:27	R209 On 07-May-09			Bond Future	1	142,000,000	1,213,173.17	Member	Buy
12:30:00	R209 On 07-May-09			Bond Future	1	142,000,000	0.00	Member	Sell
Total for R209 Bond Future:					4	568,000,000	2,438,050.54		
Grand Total for all Instruments:					150	5,558,145,000	31,755,658.23		