



Derivatives Matched Trades Report

Report for 20/01/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:15:52	\$ / R On 16-Mar-09			Currency Future	1	3,000	0.00	Client	Sell
09:15:52	\$ / R On 16-Mar-09			Currency Future	1	3,000	31.19	Client	Buy
09:16:05	\$ / R On 16-Mar-09			Currency Future	1	32,000	0.00	Client	Sell
09:24:12	\$ / R On 16-Mar-09			Currency Future	1	2,000,000	20,607.00	Member	Buy
09:24:21	\$ / R On 16-Mar-09			Currency Future	1	2,000,000	20,612.00	Member	Buy
09:49:40	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
09:50:12	\$ / R On 16-Mar-09			Currency Future	1	2,000,000	0.00	Client	Sell
09:51:06	\$ / R On 16-Mar-09			Currency Future	1	2,000,000	0.00	Client	Sell
09:51:20	\$ / R On 16-Mar-09			Currency Future	1	12,000	0.00	Client	Sell
09:52:47	\$ / R On 14-Sep-09			Currency Future	1	7,000	0.00	Client	Sell
09:52:49	\$ / R On 16-Mar-09			Currency Future	1	28,000	0.00	Client	Sell
09:53:15	\$ / R On 16-Mar-09			Currency Future	1	3,000	0.00	Client	Sell
09:53:15	\$ / R On 16-Mar-09			Currency Future	1	30,000	0.00	Client	Sell
10:33:01	\$ / R On 16-Mar-09			Currency Future	1	2,000,000	0.00	Member	Sell
10:53:10	\$ / R On 16-Mar-09			Currency Future	1	2,000	0.00	Client	Sell
10:55:03	\$ / R On 16-Mar-09			Currency Future	1	8,000	0.00	Client	Sell
11:15:53	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
11:16:36	\$ / R On 16-Mar-09			Currency Future	1	30,000	0.00	Client	Sell
11:17:12	\$ / R On 16-Mar-09			Currency Future	1	120,000	0.00	Client	Sell
11:17:12	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
11:17:12	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
11:17:24	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
11:23:07	\$ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Client	Sell
11:31:34	\$ / R On 16-Mar-09			Currency Future	1	30,000	0.00	Client	Sell
11:37:13	\$ / R On 16-Mar-09			Currency Future	1	30,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
12:15:34	\$ / R On 16-Mar-09			Currency Future	1	2,000,000	20,782.40	Client	Buy
12:27:36	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Client	Sell
12:28:59	\$ / R On 12-Jun-09			Currency Future	1	50,000	530.73	Member	Buy
12:29:07	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Member	Sell
12:29:19	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
12:29:19	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
12:30:36	\$ / R On 16-Mar-09			Currency Future	1	15,000	0.00	Client	Sell
12:30:46	\$ / R On 16-Mar-09			Currency Future	1	15,000	156.55	Member	Buy
12:30:57	\$ / R On 16-Mar-09			Currency Future	1	15,000	0.00	Member	Sell
12:31:33	\$ / R On 16-Mar-09			Currency Future	1	15,000	0.00	Client	Sell
12:33:09	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Client	Sell
12:35:36	\$ / R On 16-Mar-09			Currency Future	1	15,000	0.00	Client	Sell
12:36:28	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Member	Sell
12:36:35	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Member	Sell
12:37:10	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Member	Sell
12:37:25	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Member	Sell
12:39:46	\$ / R On 16-Mar-09			Currency Future	1	15,000	156.51	Member	Buy
12:40:26	\$ / R On 16-Mar-09			Currency Future	1	15,000	0.00	Member	Sell
12:40:55	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Member	Sell
12:41:45	\$ / R On 16-Mar-09			Currency Future	1	10,000	104.66	Client	Buy
12:57:35	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
12:57:43	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Member	Sell
12:57:54	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Member	Sell
12:58:21	\$ / R On 16-Mar-09			Currency Future	1	20,000	0.00	Client	Sell
13:00:40	\$ / R On 14-Sep-09			Currency Future	1	4,000	0.00	Client	Sell
13:01:51	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Member	Sell
13:02:12	\$ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Client	Sell
13:02:42	\$ / R On 14-Sep-09			Currency Future	1	3,000	0.00	Client	Sell
13:10:07	\$ / R On 16-Mar-09			Currency Future	1	20,000	0.00	Client	Sell
13:10:07	\$ / R On 14-Sep-09			Currency Future	1	3,000	0.00	Client	Sell
13:10:12	\$ / R On 16-Mar-09			Currency Future	1	20,000	210.20	Client	Buy
13:10:12	\$ / R On 16-Mar-09			Currency Future	1	20,000	210.79	Client	Buy
13:10:12	\$ / R On 16-Mar-09			Currency Future	1	20,000	0.00	Client	Sell
13:10:31	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Member	Sell
13:11:57	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Member	Sell
13:14:51	\$ / R On 16-Mar-09			Currency Future	1	10,000	105.42	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
13:14:55	\$ / R On 16-Mar-09			Currency Future	1	500,000	5,168.25	Client	Buy
13:14:55	\$ / R On 16-Mar-09			Currency Future	1	500,000	0.00	Member	Sell
13:15:16	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,336.50	Member	Buy
13:15:16	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Client	Sell
13:15:59	\$ / R On 16-Mar-09			Currency Future	1	120,000	0.00	Member	Sell
13:15:59	\$ / R On 16-Mar-09			Currency Future	1	120,000	1,262.88	Client	Buy
13:19:14	\$ / R On 16-Mar-09			Currency Future	1	10,000	105.42	Client	Buy
13:27:25	\$ / R On 16-Mar-09			Currency Future	1	8,000	84.03	Member	Buy
13:28:51	\$ / R On 16-Mar-09			Currency Future	1	8,000	0.00	Client	Sell
13:33:37	\$ / R On 16-Mar-09			Currency Future	1	20,000	0.00	Client	Sell
13:52:40	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,481.10	Client	Buy
13:53:13	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,480.70	Client	Buy
13:53:47	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,478.20	Client	Buy
13:54:22	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,477.70	Client	Buy
13:55:21	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,513.80	Client	Buy
13:56:32	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,514.20	Client	Buy
13:56:54	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,524.30	Client	Buy
13:58:57	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,545.50	Client	Buy
13:59:36	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,550.60	Client	Buy
14:12:16	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
14:12:16	\$ / R On 16-Mar-09			Currency Future	1	10,000	104.56	Client	Buy
14:16:12	\$ / R On 16-Mar-09			Currency Future	1	25,000	261.25	Client	Buy
14:29:26	\$ / R On 16-Mar-09			Currency Future	1	30,000	0.00	Client	Sell
14:31:54	\$ / R On 16-Mar-09			Currency Future	1	8,000	0.00	Client	Sell
14:56:10	\$ / R On 16-Mar-09			Currency Future	1	40,000	0.00	Client	Sell
15:01:57	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Member	Sell
15:14:44	\$ / R On 16-Mar-09			Currency Future	1	103,000	0.00	Member	Sell
15:14:44	\$ / R On 16-Mar-09			Currency Future	1	103,000	1,078.77	Client	Buy
15:15:01	\$ / R On 16-Mar-09			Currency Future	1	80,000	837.88	Client	Buy
15:15:01	\$ / R On 16-Mar-09			Currency Future	1	80,000	0.00	Member	Sell
15:15:29	\$ / R On 16-Mar-09			Currency Future	1	42,000	0.00	Member	Sell
15:15:29	\$ / R On 16-Mar-09			Currency Future	1	42,000	439.89	Client	Buy
15:21:51	\$ / R On 16-Mar-09			Currency Future	1	80,000	0.00	Client	Sell
15:21:51	\$ / R On 16-Mar-09			Currency Future	1	80,000	837.88	Member	Buy
15:22:09	\$ / R On 16-Mar-09			Currency Future	1	80,000	0.00	Member	Sell
15:22:09	\$ / R On 16-Mar-09			Currency Future	1	80,000	837.88	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:49:37	\$ / R On 16-Mar-09	11.10	Call	Currency Future	1	2,250,000	0.00	Member	Buy
15:49:37	\$ / R On 16-Mar-09	11.10	Call	Currency Future	1	2,250,000	0.00	Client	Sell
15:50:19	\$ / R On 16-Mar-09	11.10	Call	Currency Future	1	250,000	0.00	Client	Sell
15:50:19	\$ / R On 16-Mar-09	11.10	Call	Currency Future	1	250,000	0.00	Member	Buy
15:56:18	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
16:16:18	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,517.70	Client	Buy
16:56:48	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
Total for \$ / R Currency Future:					104	42,142,000	189,946.42		
09:05:50	£ / R On 16-Mar-09			Currency Future	1	2,000	29.53	Client	Buy
10:04:38	£ / R On 16-Mar-09			Currency Future	1	1,000	14.64	Client	Buy
11:13:36	£ / R On 16-Mar-09			Currency Future	1	1,000	14.51	Client	Buy
12:25:20	£ / R On 16-Mar-09			Currency Future	1	3,000	43.57	Member	Buy
12:26:22	£ / R On 16-Mar-09			Currency Future	1	3,000	0.00	Client	Sell
16:25:33	£ / R On 16-Mar-09			Currency Future	1	5,000	72.65	Client	Buy
Total for £ / R Currency Future:					6	15,000	174.89		
15:40:24	R157 On 07-May-09			Bond Future	1	2,000,000	26,331.05	Member	Buy
15:40:24	R157 On 07-May-09			Bond Future	1	2,000,000	0.00	Client	Sell
Total for R157 Bond Future:					2	4,000,000	26,331.05		
Grand Total for all Instruments:					112	46,157,000	216,452.36		