



# Derivatives Matched Trades Report

Report for 26/01/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:23:22	\$ / R On 16-Mar-09			Currency Future	1	500,000	5,153.50	Member	Buy
08:23:22	\$ / R On 16-Mar-09			Currency Future	1	500,000	0.00	Client	Sell
09:10:27	\$ / R On 16-Mar-09			Currency Future	1	500,000	0.00	Client	Sell
09:14:05	\$ / R On 12-Jun-09			Currency Future	1	32,000	0.00	Client	Sell
09:48:36	\$ / R On 16-Mar-09			Currency Future	1	40,000	416.56	Client	Buy
09:59:35	\$ / R On 16-Mar-09			Currency Future	1	40,000	416.00	Client	Buy
10:08:15	\$ / R On 16-Mar-09			Currency Future	1	2,500,000	0.00	Member	Sell
10:30:24	\$ / R On 16-Mar-09			Currency Future	1	5,000	51.87	Client	Buy
10:32:01	\$ / R On 16-Mar-09			Currency Future	1	5,000	51.87	Client	Buy
10:32:49	\$ / R On 16-Mar-09			Currency Future	1	500,000	5,183.20	Member	Buy
11:11:54	\$ / R On 16-Mar-09			Currency Future	1	2,500,000	25,867.50	Client	Buy
12:23:25	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	10,581.60	Member	Buy
12:29:02	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Member	Sell
12:31:26	\$ / R On 16-Mar-09			Currency Future	1	5,000	51.90	Client	Buy
12:32:34	\$ / R On 12-Jun-09			Currency Future	1	36,000	380.94	Member	Buy
12:33:44	\$ / R On 16-Mar-09			Currency Future	1	10,000	103.75	Client	Buy
12:33:44	\$ / R On 16-Mar-09			Currency Future	1	5,000	51.85	Client	Buy
12:34:34	\$ / R On 12-Jun-09			Currency Future	1	36,000	0.00	Member	Sell
12:37:21	\$ / R On 16-Mar-09			Currency Future	1	5,000	51.78	Client	Buy
12:38:45	\$ / R On 16-Mar-09			Currency Future	1	5,000	51.75	Client	Buy
14:08:25	\$ / R On 16-Mar-09			Currency Future	1	5,000	51.68	Client	Buy
14:11:07	\$ / R On 16-Mar-09			Currency Future	1	1,000	10.33	Client	Buy
14:11:41	\$ / R On 16-Mar-09			Currency Future	1	1,000	10.32	Client	Buy
14:11:48	\$ / R On 12-Jun-09			Currency Future	1	100,000	1,053.00	Client	Buy
14:15:23	\$ / R On 16-Mar-09			Currency Future	1	10,000	103.00	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
14:34:52	\$ / R On 14-Sep-09			Currency Future	1	8,000	85.35	Client	Buy
14:38:40	\$ / R On 16-Mar-09			Currency Future	1	10,000	102.56	Client	Buy
15:05:50	\$ / R On 16-Mar-09			Currency Future	1	20,000	205.55	Client	Buy
15:10:55	\$ / R On 16-Mar-09			Currency Future	1	5,000	51.30	Client	Buy
15:11:12	\$ / R On 16-Mar-09			Currency Future	1	10,000	102.50	Client	Buy
15:15:40	\$ / R On 16-Mar-09			Currency Future	1	2,500,000	0.00	Member	Sell
15:16:16	\$ / R On 16-Mar-09			Currency Future	1	15,000	153.47	Client	Buy
15:19:54	\$ / R On 16-Mar-09			Currency Future	1	3,000	30.67	Client	Buy
15:31:43	\$ / R On 16-Mar-09			Currency Future	1	2,500,000	25,613.25	Client	Buy
15:36:33	\$ / R On 12-Jun-09			Currency Future	1	500,000	0.00	Member	Sell
15:42:35	\$ / R On 16-Mar-09			Currency Future	1	5,000	51.05	Client	Buy
15:42:40	\$ / R On 16-Mar-09			Currency Future	1	20,000	204.12	Client	Buy
15:57:27	\$ / R On 16-Mar-09			Currency Future	1	10,000	102.00	Client	Buy
15:58:36	\$ / R On 16-Mar-09			Currency Future	1	1,000	10.21	Client	Buy
16:04:39	\$ / R On 16-Mar-09			Currency Future	1	10,000	102.20	Client	Buy
16:26:04	\$ / R On 12-Jun-09			Currency Future	1	500,000	0.00	Member	Sell
16:38:09	\$ / R On 16-Mar-09			Currency Future	1	25,000	0.00	Client	Sell
16:38:47	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
16:43:30	\$ / R On 12-Jun-09			Currency Future	1	500,000	5,218.80	Client	Buy
16:43:45	\$ / R On 12-Jun-09			Currency Future	1	500,000	5,220.50	Member	Buy
16:45:46	\$ / R On 16-Mar-09			Currency Future	1	10,000	102.58	Client	Buy
16:55:54	\$ / R On 16-Mar-09			Currency Future	1	15,000	153.45	Client	Buy
<b>Total for \$ / R Currency Future:</b>					<b>47</b>	<b>16,509,000</b>	<b>87,151.93</b>		
09:04:20	£ / R On 12-Jun-09			Currency Future	1	150,000	2,196.23	Member	Buy
13:11:24	£ / R On 12-Jun-09			Currency Future	1	150,000	0.00	Member	Sell
15:11:12	£ / R On 12-Jun-09			Currency Future	1	5,000	72.45	Client	Buy
<b>Total for £ / R Currency Future:</b>					<b>3</b>	<b>305,000</b>	<b>2,268.68</b>		
14:55:55	€ / R On 16-Mar-09			Currency Future	1	2,000	0.00	Client	Sell
15:16:17	€ / R On 12-Jun-09			Currency Future	1	5,000	67.75	Client	Buy
15:56:17	€ / R On 16-Mar-09			Currency Future	1	2,000	26.66	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
<b>Total for € / R Currency Future:</b>					<b>3</b>	<b>9,000</b>	<b>94.41</b>		
10:27:03	R153 On 07-May-09			Bond Future	1	62,500,000	691,138.19	Client	Buy
10:27:03	R153 On 07-May-09			Bond Future	1	62,500,000	0.00	Member	Sell
10:27:55	R153 On 07-May-09			Bond Future	1	35,300,000	390,354.85	Client	Buy
10:27:55	R153 On 07-May-09			Bond Future	1	35,300,000	0.00	Client	Sell
<b>Total for R153 Bond Future:</b>					<b>4</b>	<b>195,600,000</b>	<b>1,081,493.04</b>		
14:22:13	R157 On 07-May-09			Bond Future	1	1,900,000	0.00	Member	Sell
14:22:13	R157 On 07-May-09			Bond Future	1	1,900,000	25,197.32		Buy
<b>Total for R157 Bond Future:</b>					<b>2</b>	<b>3,800,000</b>	<b>25,197.32</b>		
14:21:45	R209 On 05-Feb-09			Bond Future	1	5,200,000	0.00	Member	Sell
14:21:45	R209 On 05-Feb-09			Bond Future	1	5,200,000	44,751.96		Buy
<b>Total for R209 Bond Future:</b>					<b>2</b>	<b>10,400,000</b>	<b>44,751.96</b>		
<b>Grand Total for all Instruments:</b>					<b>61</b>	<b>226,623,000</b>	<b>1,240,957.32</b>		