

Derivatives Matched Trades Report

Report for 30/01/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:42:21	\$ / R On 16-Mar-09			Currency Future	1	500,000	0.00	Client	Sell
08:42:21	\$ / R On 16-Mar-09			Currency Future	1	500,000	4,995.25	Member	Buy
08:42:37	\$ / R On 16-Mar-09			Currency Future	1	500,000	0.00	Member	Sell
08:42:37	\$ / R On 16-Mar-09			Currency Future	1	500,000	5,062.50	Client	Buy
08:49:11	\$ / R On 16-Mar-09			Currency Future	1	400,000	4,142.00	Client	Buy
08:50:58	\$ / R On 16-Mar-09			Currency Future	1	400,000	0.00	Member	Sell
09:04:25	\$ / R On 16-Mar-09			Currency Future	1	25,000	0.00	Client	Sell
09:08:50	\$ / R On 12-Jun-09			Currency Future	1	500,000	5,207.15	Member	Buy
09:10:50	\$ / R On 16-Mar-09			Currency Future	1	2,800,000	0.00	Member	Sell
09:28:40	\$ / R On 12-Jun-09			Currency Future	1	500,000	0.00	Client	Sell
09:29:05	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
09:33:25	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
09:37:21	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	10,475.60	Member	Buy
09:46:19	\$ / R On 16-Mar-09			Currency Future	1	10,000	102.69	Client	Buy
09:46:26	\$ / R On 16-Mar-09			Currency Future	1	10,000	102.69	Client	Buy
09:46:33	\$ / R On 16-Mar-09			Currency Future	1	10,000	102.69	Client	Buy
09:47:43	\$ / R On 16-Mar-09			Currency Future	1	10,000	102.65	Client	Buy
09:52:52	\$ / R On 16-Mar-09			Currency Future	1	300,000	0.00	Member	Sell
09:53:18	\$ / R On 12-Jun-09			Currency Future	1	10,000	104.66	Client	Buy
09:56:15	\$ / R On 12-Jun-09			Currency Future	1	10,000	104.73	Client	Buy
09:59:50	\$ / R On 12-Jun-09			Currency Future	1	10,000	104.78	Client	Buy
09:59:55	\$ / R On 12-Jun-09			Currency Future	1	10,000	104.78	Client	Buy
10:00:05	\$ / R On 12-Jun-09			Currency Future	1	10,000	104.78	Client	Buy
10:00:13	\$ / R On 12-Jun-09			Currency Future	1	10,000	104.78	Client	Buy
10:00:21	\$ / R On 12-Jun-09			Currency Future	1	10,000	104.78	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
10:00:49	\$ / R On 12-Jun-09			Currency Future	1	10,000	104.70	Client	Buy
10:01:35	\$ / R On 16-Mar-09			Currency Future	1	3,000	0.00	Client	Sell
10:01:35	\$ / R On 16-Mar-09			Currency Future	1	3,000	30.78	Client	Buy
10:02:01	\$ / R On 16-Mar-09			Currency Future	1	7,000	71.82	Client	Buy
10:02:01	\$ / R On 16-Mar-09			Currency Future	1	10,000	102.50	Client	Buy
10:02:24	\$ / R On 12-Jun-09			Currency Future	1	10,000	104.50	Client	Buy
10:06:37	\$ / R On 12-Jun-09			Currency Future	1	10,000	104.40	Client	Buy
10:29:10	\$ / R On 16-Mar-09			Currency Future	1	2,800,000	28,602.00	Client	Buy
10:29:23	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Client	Sell
10:40:59	\$ / R On 16-Mar-09			Currency Future	1	3,000	30.69	Client	Buy
10:48:00	\$ / R On 16-Mar-09			Currency Future	1	300,000	3,033.99	Client	Buy
10:50:27	\$ / R On 16-Mar-09			Currency Future	1	2,000	20.45	Client	Buy
11:05:15	\$ / R On 12-Jun-09			Currency Future	1	500,000	5,235.00	Client	Buy
11:09:19	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,236.00	Client	Buy
11:11:29	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Member	Sell
11:35:07	\$ / R On 16-Mar-09			Currency Future	1	4,000	40.88	Client	Buy
11:35:17	\$ / R On 16-Mar-09			Currency Future	1	4,000	40.84	Client	Buy
11:43:04	\$ / R On 16-Mar-09			Currency Future	1	2,500,000	25,478.00	Member	Buy
11:48:05	\$ / R On 16-Mar-09			Currency Future	1	2,500,000	0.00	Client	Sell
12:25:01	\$ / R On 16-Mar-09			Currency Future	1	300,000	3,078.00	Member	Buy
12:33:02	\$ / R On 16-Mar-09			Currency Future	1	2,680,000	27,362.80	Member	Buy
12:33:02	\$ / R On 16-Mar-09			Currency Future	1	2,680,000	0.00	Client	Sell
12:39:44	\$ / R On 16-Mar-09			Currency Future	1	2,000	20.51	Client	Buy
13:03:46	\$ / R On 16-Mar-09			Currency Future	1	1,000	10.24	Client	Buy
13:59:50	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
14:00:54	\$ / R On 16-Mar-09			Currency Future	1	4,000	0.00	Client	Sell
14:00:54	\$ / R On 16-Mar-09			Currency Future	1	3,000	0.00	Client	Sell
14:01:02	\$ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Client	Sell
14:11:53	\$ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Client	Sell
14:14:18	\$ / R On 16-Mar-09			Currency Future	1	3,000	0.00	Client	Sell
14:38:27	\$ / R On 16-Mar-09			Currency Future	1	10,000	103.30	Client	Buy
14:53:31	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
15:32:58	\$ / R On 16-Mar-09			Currency Future	1	15,000	154.95	Client	Buy
15:35:33	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
15:35:36	\$ / R On 16-Mar-09			Currency Future	1	2,500,000	25,750.00	Member	Buy
15:37:55	\$ / R On 16-Mar-09			Currency Future	1	160,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:38:01	\$ / R On 16-Mar-09			Currency Future	1	2,500,000	0.00	Client	Sell
15:38:05	\$ / R On 12-Jun-09			Currency Future	1	500,000	5,258.50	Member	Buy
15:40:24	\$ / R On 12-Jun-09			Currency Future	1	500,000	0.00	Client	Sell
16:07:47	\$ / R On 16-Mar-09			Currency Future	1	20,000	0.00	Client	Sell
16:40:39	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
16:41:39	\$ / R On 16-Mar-09			Currency Future	1	20,000	0.00	Client	Sell
16:51:01	\$ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Client	Sell
16:52:51	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
Total for \$ / R Currency Future:					69	31,697,000	166,001.36		
09:52:52	£ / R On 16-Mar-09			Currency Future	1	300,000	4,313.49	Member	Buy
10:04:04	£ / R On 16-Mar-09			Currency Future	1	5,000	73.05	Client	Buy
10:48:20	£ / R On 16-Mar-09			Currency Future	1	300,000	0.00	Client	Sell
12:24:17	£ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
14:01:02	£ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
14:03:12	£ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Client	Sell
14:14:40	£ / R On 16-Mar-09			Currency Future	1	7,000	102.90	Member	Buy
14:15:30	£ / R On 16-Mar-09			Currency Future	1	7,000	0.00	Member	Sell
14:26:32	£ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
14:26:32	£ / R On 16-Mar-09			Currency Future	1	2,000	0.00	Client	Sell
15:13:55	£ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
15:15:03	£ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Client	Sell
Total for £ / R Currency Future:					12	721,000	4,489.44		
09:16:01	€ / R On 16-Mar-09			Currency Future	1	6,000	0.00	Client	Sell
10:13:05	€ / R On 16-Mar-09			Currency Future	1	3,000	0.00	Client	Sell
14:58:15	€ / R On 12-Jun-09			Currency Future	1	15,000	203.18	Client	Buy
Total for € / R Currency Future:					3	24,000	203.18		
13:27:07	ALBI On 05-Feb-09			Index Future	1	200,000	0.00		Sell
13:27:07	ALBI On 05-Feb-09			Index Future	1	200,000	0.00		Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
13:29:07	ALBI On 05-Feb-09			Index Future	1	500,000	0.00		Buy
13:29:07	ALBI On 05-Feb-09			Index Future	1	500,000	0.00	Client	Sell
13:37:17	ALBI On 07-May-09			Index Future	1	2,850,000	0.00		Buy
13:37:17	ALBI On 07-May-09			Index Future	1	2,850,000	0.00		Sell
13:47:06	ALBI On 07-May-09			Index Future	1	490,000	0.00		Sell
13:47:06	ALBI On 07-May-09			Index Future	1	490,000	0.00	Client	Buy
Total for ALBI Index Future:					8	8,080,000	0.00		
11:40:07	GOVI On 07-May-09			jGovi	1	450,000	137,273.85	Member	Buy
11:54:31	GOVI On 07-May-09			jGovi	1	450,000	0.00	Member	Sell
12:39:34	GOVI On 05-Feb-09			jGovi	1	3,620,000	1,083,911.26		Buy
12:39:34	GOVI On 05-Feb-09			jGovi	1	3,620,000	0.00		Sell
Total for GOVI jGovi:					4	8,140,000	1,221,185.11		
13:08:59	R153 On 05-Feb-09			Bond Future	1	300,000	3,447.53	Client	Buy
13:08:59	R153 On 05-Feb-09			Bond Future	1	300,000	0.00	Member	Sell
Total for R153 Bond Future:					2	600,000	3,447.53		
11:40:40	R157 On 05-Feb-09			Bond Future	1	130,000,000	0.00	Member	Sell
11:54:57	R157 On 05-Feb-09			Bond Future	1	130,000,000	1,784,125.98	Member	Buy
13:10:34	R157 On 05-Feb-09			Bond Future	1	9,400,000	129,377.42		Buy
13:10:34	R157 On 05-Feb-09			Bond Future	1	9,400,000	0.00		Sell
13:15:07	R157 On 05-Feb-09			Bond Future	1	1,400,000	19,268.98	Client	Buy
13:15:07	R157 On 05-Feb-09			Bond Future	1	1,400,000	0.00		Sell
Total for R157 Bond Future:					6	281,600,000	1,932,772.37		
14:27:39	R186 On 07-May-09			Bond Future	1	820,600,000	10,753,729.95	Member	Buy
14:27:39	R186 On 07-May-09			Bond Future	1	820,600,000	0.00	Member	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:					2	1,641,200,000	10,753,729.95		
13:09:25	R201 On 05-Feb-09			Bond Future	1	200,000	0.00	Member	Sell
13:09:25	R201 On 05-Feb-09			Bond Future	1	200,000	2,150.43	Client	Buy
13:44:53	R201 On 07-May-09			Bond Future	1	200,000	0.00	Client	Sell
13:44:53	R201 On 07-May-09			Bond Future	1	200,000	2,205.71	Member	Buy
Total for R201 Bond Future:					4	800,000	4,356.13		
13:24:19	R203 On 05-Feb-09			Bond Future	1	3,800,000	40,554.06		Buy
13:24:19	R203 On 05-Feb-09			Bond Future	1	3,800,000	0.00		Sell
14:06:24	R203 On 07-May-09			Bond Future	1	1,700,000	0.00		Sell
14:06:24	R203 On 07-May-09			Bond Future	1	1,700,000	17,896.06		Buy
14:08:22	R203 On 07-May-09			Bond Future	1	2,400,000	0.00		Sell
14:08:22	R203 On 07-May-09			Bond Future	1	2,400,000	25,265.03		Buy
14:26:44	R203 On 07-May-09			Bond Future	1	800,000	8,421.68	Client	Buy
14:26:44	R203 On 07-May-09			Bond Future	1	800,000	0.00	Client	Sell
Total for R203 Bond Future:					8	17,400,000	92,136.82		
13:26:25	R204 On 05-Feb-09			Bond Future	1	900,000	0.00	Member	Sell
13:26:25	R204 On 05-Feb-09			Bond Future	1	900,000	9,252.65	Client	Buy
13:45:28	R204 On 07-May-09			Bond Future	1	800,000	0.00	Client	Sell
13:45:28	R204 On 07-May-09			Bond Future	1	800,000	8,436.20	Member	Buy
Total for R204 Bond Future:					4	3,400,000	17,688.85		
13:45:42	R206 On 07-May-09			Bond Future	1	100,000	1,031.89	Member	Buy
13:45:42	R206 On 07-May-09			Bond Future	1	100,000	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 R206 Bond Future:					2	200,000	1,031.89		
08:41:11	R209 On 07-May-09			Bond Future	1	16,000,000	0.00	Member	Sell
08:41:11	R209 On 07-May-09			Bond Future	1	16,000,000	142,008.93	Client	Buy
14:28:25	R209 On 07-May-09			Bond Future	1	407,300,000	3,565,337.61	Member	Buy
14:28:25	R209 On 07-May-09			Bond Future	1	407,300,000	0.00	Member	Sell
Total for R209 Bond Future:					4	846,600,000	3,707,346.54		
10:24:51	ZAAD On 12-Jun-09			Currency Future	1	100,000	0.00	Member	Sell
10:32:33	ZAAD On 12-Jun-09			Currency Future	1	100,000	667.40	Client	Buy
11:35:17	ZAAD On 14-Sep-09			Currency Future	1	30,000	202.50	Client	Buy
12:20:54	ZAAD On 12-Jun-09			Currency Future	1	60,000	400.46	Client	Buy
Total for ZAAD Currency Future:					4	290,000	1,270.36		
Grand Total for all Instruments:					132	2,840,752,000	17,905,659.55		