



Derivatives Matched Trades Report

Report for 29/12/2008

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:09:17	\$ / R On 16-Mar-09			Currency Future	1	20,000	196.40	Client	Buy
09:09:17	\$ / R On 16-Mar-09			Currency Future	1	20,000	0.00	Client	Sell
09:11:28	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
09:20:03	\$ / R On 16-Mar-09			Currency Future	1	100,000	983.80	Client	Buy
09:36:37	\$ / R On 16-Mar-09			Currency Future	1	100,000	982.00	Client	Buy
09:40:37	\$ / R On 16-Mar-09			Currency Future	1	10,000	98.00	Client	Buy
10:50:09	\$ / R On 16-Mar-09			Currency Future	1	20,000	0.00	Member	Sell
10:59:42	\$ / R On 16-Mar-09			Currency Future	1	8,000	78.16	Client	Buy
10:59:42	\$ / R On 16-Mar-09			Currency Future	1	8,000	0.00	Client	Sell
11:09:07	\$ / R On 16-Mar-09			Currency Future	1	20,000	195.99	Client	Buy
11:12:59	\$ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Client	Sell
11:12:59	\$ / R On 16-Mar-09			Currency Future	1	1,000	9.76	Client	Buy
11:18:05	\$ / R On 16-Mar-09			Currency Future	1	141,000	0.00	Client	Sell
11:28:50	\$ / R On 16-Mar-09			Currency Future	1	5,000	48.98	Client	Buy
11:28:54	\$ / R On 16-Mar-09			Currency Future	1	5,000	48.98	Client	Buy
13:40:46	\$ / R On 16-Mar-09			Currency Future	1	3,000	29.31	Client	Buy
13:40:46	\$ / R On 16-Mar-09			Currency Future	1	3,000	0.00	Client	Sell
13:41:35	\$ / R On 16-Mar-09			Currency Future	1	17,000	166.09	Client	Buy
14:52:46	\$ / R On 16-Mar-09			Currency Future	1	1,000	9.80	Client	Buy
15:06:09	\$ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Client	Sell
15:06:09	\$ / R On 16-Mar-09			Currency Future	1	1,000	9.75	Client	Buy
15:23:42	\$ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Client	Sell
15:23:42	\$ / R On 16-Mar-09			Currency Future	1	1,000	9.74	Client	Buy
15:32:26	\$ / R On 16-Mar-09			Currency Future	1	19,000	185.06	Client	Buy
15:32:38	\$ / R On 16-Mar-09			Currency Future	1	100,000	973.00	Client	Buy

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15:32:38	\$ / R On 16-Mar-09			Currency Future	1	10,000	97.30	Client	Buy
15:35:10	\$ / R On 16-Mar-09			Currency Future	1	5,000	48.62	Client	Buy
15:43:53	\$ / R On 16-Mar-09			Currency Future	1	3,000	29.10	Client	Buy
15:54:33	\$ / R On 16-Mar-09			Currency Future	1	30,000	291.00	Client	Buy
15:54:33	\$ / R On 16-Mar-09			Currency Future	1	20,000	194.00	Client	Buy
16:02:28	\$ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Client	Sell
16:05:41	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
16:11:14	\$ / R On 16-Mar-09			Currency Future	1	1,000	9.65	Client	Buy
16:11:14	\$ / R On 16-Mar-09			Currency Future	1	19,000	183.35	Client	Buy
16:11:36	\$ / R On 16-Mar-09			Currency Future	1	1,000	9.65	Client	Buy
16:17:46	\$ / R On 16-Mar-09			Currency Future	1	30,000	288.90	Client	Buy
16:24:24	\$ / R On 14-Sep-09			Currency Future	1	7,000	0.00	Client	Sell
16:27:23	\$ / R On 16-Mar-09			Currency Future	1	20,000	0.00	Client	Sell
16:29:37	\$ / R On 16-Mar-09			Currency Future	1	10,000	96.62	Client	Buy
16:31:24	\$ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Member	Sell
16:32:21	\$ / R On 16-Mar-09			Currency Future	1	20,000	0.00	Member	Sell
16:34:29	\$ / R On 16-Mar-09			Currency Future	1	20,000	193.20	Client	Buy
16:34:50	\$ / R On 16-Mar-09			Currency Future	1	50,000	483.00	Client	Buy
16:48:36	\$ / R On 16-Mar-09			Currency Future	1	20,000	193.07	Client	Buy
16:50:09	\$ / R On 16-Mar-09			Currency Future	1	15,000	0.00	Client	Sell

Total for \$ / R Currency Future:

45 958,000 6,142.28

09:34:44	£ / R On 16-Mar-09			Currency Future	1	2,000	0.00	Client	Sell
10:42:33	£ / R On 16-Mar-09			Currency Future	1	10,000	144.00	Client	Buy
10:54:41	£ / R On 16-Mar-09			Currency Future	1	20,000	287.00	Client	Buy
11:33:00	£ / R On 16-Mar-09			Currency Future	1	3,000	0.00	Client	Sell
11:53:15	£ / R On 16-Mar-09			Currency Future	1	7,000	0.00	Client	Sell
13:41:35	£ / R On 16-Mar-09			Currency Future	1	100,000	1,430.00	Client	Buy
14:33:40	£ / R On 16-Mar-09			Currency Future	1	200,000	2,856.00	Client	Buy
15:15:22	£ / R On 16-Mar-09			Currency Future	1	20,000	284.20	Client	Buy
15:32:36	£ / R On 16-Mar-09			Currency Future	1	4,000	56.80	Client	Buy
15:32:36	£ / R On 16-Mar-09			Currency Future	1	200,000	2,840.00	Client	Buy
15:32:36	£ / R On 16-Mar-09			Currency Future	1	100,000	1,420.00	Client	Buy
15:37:03	£ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:49:05	£ / R On 16-Mar-09			Currency Future	1	50,000	709.83	Client	Buy
15:54:34	£ / R On 16-Mar-09			Currency Future	1	10,000	141.50	Client	Buy
15:54:34	£ / R On 16-Mar-09			Currency Future	1	10,000	141.50	Client	Buy
16:01:55	£ / R On 16-Mar-09			Currency Future	1	14,000	0.00	Client	Sell
16:19:25	£ / R On 16-Mar-09			Currency Future	1	10,000	140.80	Client	Buy
16:42:09	£ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
Total for £ / R Currency Future:					18	820,000	10,451.63		
11:31:35	ALBI On 05-Feb-09			Index Future	1	130,000	0.00	Client	Sell
11:31:35	ALBI On 05-Feb-09			Index Future	1	130,000	0.00	Client	Buy
11:31:56	ALBI On 05-Feb-09			Index Future	1	130,000	0.00	Client	Sell
11:31:56	ALBI On 05-Feb-09			Index Future	1	130,000	0.00	Client	Buy
11:40:03	ALBI On 05-Feb-09			Index Future	1	290,000	0.00	Client	Sell
11:40:03	ALBI On 05-Feb-09			Index Future	1	290,000	0.00	Member	Buy
11:40:41	ALBI On 05-Feb-09			Index Future	1	130,000	0.00	Member	Buy
11:40:41	ALBI On 05-Feb-09			Index Future	1	130,000	0.00	Client	Sell
11:41:07	ALBI On 05-Feb-09			Index Future	1	10,000	0.00	Member	Buy
11:41:07	ALBI On 05-Feb-09			Index Future	1	10,000	0.00	Client	Sell
11:41:28	ALBI On 05-Feb-09			Index Future	1	30,000	0.00	Client	Sell
11:41:28	ALBI On 05-Feb-09			Index Future	1	30,000	0.00	Member	Buy
11:41:51	ALBI On 05-Feb-09			Index Future	1	190,000	0.00	Client	Sell
11:41:51	ALBI On 05-Feb-09			Index Future	1	190,000	0.00	Member	Buy
11:43:23	ALBI On 05-Feb-09			Index Future	1	30,000	0.00	Member	Buy
11:43:23	ALBI On 05-Feb-09			Index Future	1	30,000	0.00	Client	Sell
11:43:47	ALBI On 05-Feb-09			Index Future	1	60,000	0.00	Member	Buy
11:43:47	ALBI On 05-Feb-09			Index Future	1	60,000	0.00	Client	Sell
Total for ALBI Index Future:					18	2,000,000	0.00		
12:02:29	R157 On 07-May-09			Bond Future	1	1,300,000	17,409.45	Client	Buy
12:02:29	R157 On 07-May-09			Bond Future	1	1,300,000	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 R157 Bond Future:					2	2,600,000	17,409.45		
10:31:27	R186 On 05-Feb-09			Bond Future	1	1,400,000	18,817.97		Buy
10:31:27	R186 On 05-Feb-09			Bond Future	1	1,400,000	0.00	Member	Sell
Total for R186 Bond Future:					2	2,800,000	18,817.97		
11:44:21	R203 On 05-Feb-09			Bond Future	1	2,700,000	0.00	Client	Sell
11:44:21	R203 On 05-Feb-09			Bond Future	1	2,700,000	29,578.41	Member	Buy
11:44:49	R203 On 05-Feb-09			Bond Future	1	300,000	0.00	Client	Sell
11:44:49	R203 On 05-Feb-09			Bond Future	1	300,000	3,286.49	Member	Buy
11:45:24	R203 On 05-Feb-09			Bond Future	1	800,000	0.00	Client	Sell
11:45:24	R203 On 05-Feb-09			Bond Future	1	800,000	8,763.97	Member	Buy
Total for R203 Bond Future:					6	7,600,000	41,628.87		
09:33:07	ZAAD On 12-Jun-09			Currency Future	1	60,000	0.00	Member	Sell
09:36:15	ZAAD On 12-Jun-09			Currency Future	1	60,000	412.88	Client	Buy
10:53:36	ZAAD On 12-Jun-09			Currency Future	1	60,000	0.00	Member	Sell
10:55:13	ZAAD On 12-Jun-09			Currency Future	1	60,000	410.89	Client	Buy
12:03:01	ZAAD On 16-Mar-09			Currency Future	1	300,000	0.00	Client	Sell
Total for ZAAD Currency Future:					5	540,000	823.78		
Grand Total for all Instruments:					96	17,318,000	95,273.97		