



Derivatives Matched Trades Report

Report for 27/02/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:03:53	\$ / R On 12-Jun-09			Currency Future	1	2,500,000	0.00	Member	Sell
09:14:15	\$ / R On 12-Jun-09			Currency Future	1	2,500,000	25,239.25	Client	Buy
09:18:36	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Member	Sell
09:18:40	\$ / R On 14-Sep-09			Currency Future	1	25,000	256.60	Member	Buy
09:19:40	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Member	Sell
09:28:56	\$ / R On 14-Sep-09			Currency Future	1	25,000	0.00	Client	Sell
10:10:38	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Member	Sell
10:20:50	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	9,982.50	Client	Buy
11:24:07	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,021.90	Client	Buy
11:24:22	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,007.40	Client	Buy
12:30:49	\$ / R On 16-Mar-09			Currency Future	1	100,000	0.00	Client	Sell
12:31:55	\$ / R On 16-Mar-09			Currency Future	1	150,000	1,484.84	Client	Buy
12:33:21	\$ / R On 16-Mar-09			Currency Future	1	35,000	0.00	Client	Sell
12:36:41	\$ / R On 16-Mar-09			Currency Future	1	100,000	989.89	Member	Buy
12:37:03	\$ / R On 16-Mar-09			Currency Future	1	150,000	0.00	Member	Sell
12:48:26	\$ / R On 16-Mar-09			Currency Future	1	10,000	99.70	Client	Buy
12:50:36	\$ / R On 12-Jun-09			Currency Future	1	10,000	101.38	Client	Buy
14:19:58	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
14:25:54	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
14:26:03	\$ / R On 16-Mar-09			Currency Future	1	500,000	5,007.00	Member	Buy
14:32:17	\$ / R On 16-Mar-09			Currency Future	1	19,000	0.00	Client	Sell
14:32:39	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
14:36:47	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Member	Sell
14:42:37	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
14:50:07	\$ / R On 16-Mar-09			Currency Future	1	250,000	2,522.30	Member	Buy

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14:50:07	\$ / R On 16-Mar-09			Currency Future	1	40,000	0.00	Client	Sell
14:50:07	\$ / R On 16-Mar-09			Currency Future	1	40,000	404.00	Client	Buy
14:51:42	\$ / R On 14-Sep-09			Currency Future	1	25,000	259.63	Member	Buy
15:01:02	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
15:01:16	\$ / R On 16-Mar-09			Currency Future	1	30,000	0.00	Client	Sell
15:07:22	\$ / R On 16-Mar-09			Currency Future	1	10,000	101.39	Client	Buy
15:12:56	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
15:25:54	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
15:28:46	\$ / R On 16-Mar-09			Currency Future	1	20,000	0.00	Client	Sell
15:35:08	\$ / R On 16-Mar-09			Currency Future	1	140,000	1,421.49	Member	Buy
15:37:17	\$ / R On 12-Jun-09	10.80	Call	Currency Future	1	100,000	0.00	Member	Sell
15:37:38	\$ / R On 12-Jun-09			Currency Future	1	5,000,000	51,737.50	Member	Buy
15:40:10	\$ / R On 16-Mar-09			Currency Future	1	140,000	0.00	Client	Sell
15:43:30	\$ / R On 16-Mar-09			Currency Future	1	100,000	1,016.50	Member	Buy
15:43:37	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
15:44:02	\$ / R On 12-Jun-09			Currency Future	1	50,000	517.97	Member	Buy
15:45:10	\$ / R On 16-Mar-09			Currency Future	1	100,000	0.00	Member	Sell
15:48:05	\$ / R On 12-Jun-09			Currency Future	1	5,000,000	0.00	Client	Sell
15:48:08	\$ / R On 12-Jun-09	10.80	Call	Currency Future	1	100,000	0.00	Client	Buy
15:53:36	\$ / R On 16-Mar-09			Currency Future	1	9,820,000	0.00	Member	Sell
16:00:30	\$ / R On 14-Sep-09			Currency Future	1	25,000	0.00	Client	Sell
16:01:11	\$ / R On 16-Mar-09			Currency Future	1	9,820,000	100,055.00	Client	Buy
16:01:46	\$ / R On 16-Mar-09			Currency Future	1	500,000	0.00	Client	Sell
16:03:21	\$ / R On 16-Mar-09			Currency Future	1	250,000	0.00	Client	Sell
16:04:09	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Client	Sell
16:31:50	\$ / R On 16-Mar-09			Currency Future	1	10,000	100.79	Member	Buy
16:32:10	\$ / R On 16-Mar-09			Currency Future	1	10,000	100.89	Client	Buy
16:32:10	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Member	Sell
16:50:06	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
16:50:06	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
16:50:06	\$ / R On 16-Mar-09			Currency Future	1	7,000	0.00	Client	Sell
Total for \$ / R Currency Future:					56	43,861,000	221,427.90		
09:12:48	£ / R On 16-Mar-09			Currency Future	1	35,000	499.10	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:13:01	£ / R On 16-Mar-09			Currency Future	1	35,000	499.10	Client	Buy
10:57:30	£ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Member	Sell
11:11:57	£ / R On 16-Mar-09			Currency Future	1	10,000	142.10	Client	Buy
11:49:46	£ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Member	Sell
11:50:12	£ / R On 16-Mar-09			Currency Future	1	10,000	141.61	Client	Buy
12:49:01	£ / R On 14-Sep-09			Currency Future	1	4,000	58.40	Client	Buy
12:50:32	£ / R On 12-Jun-09			Currency Future	1	50,000	719.00	Client	Buy
15:16:44	£ / R On 16-Mar-09			Currency Future	1	250,000	3,593.38	Member	Buy
15:20:20	£ / R On 16-Mar-09			Currency Future	1	10,000	143.90	Member	Buy
15:25:54	£ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Member	Sell
16:02:51	£ / R On 16-Mar-09			Currency Future	1	250,000	0.00	Client	Sell
Total for £ / R Currency Future:					12	684,000	5,796.59		
12:28:36	€ / R On 12-Jun-09			Currency Future	1	41,000	0.00	Client	Sell
12:31:10	€ / R On 16-Mar-09			Currency Future	1	110,000	0.00	Client	Sell
12:31:33	€ / R On 12-Jun-09			Currency Future	1	40,000	0.00	Client	Sell
12:36:17	€ / R On 12-Jun-09			Currency Future	1	41,000	526.62	Member	Buy
12:38:01	€ / R On 16-Mar-09			Currency Future	1	110,000	1,389.04	Member	Buy
12:38:16	€ / R On 12-Jun-09			Currency Future	1	40,000	513.78	Member	Buy
Total for € / R Currency Future:					6	382,000	2,429.44		
10:48:07	ALBI On 07-May-09			Index Future	1	1,150,000	0.00		Sell
10:48:07	ALBI On 07-May-09			Index Future	1	1,150,000	0.00		Buy
Total for ALBI Index Future:					2	2,300,000	0.00		
11:00:04	R203 On 07-May-09			Bond Future	1	600,000	0.00	Client	Sell
11:00:04	R203 On 07-May-09			Bond Future	1	600,000	6,054.51	Member	Buy
11:00:38	R203 On 07-May-09			Bond Future	1	1,200,000	12,109.02	Client	Buy
11:00:38	R203 On 07-May-09			Bond Future	1	1,200,000	0.00	Member	Sell
11:01:37	R203 On 07-May-09			Bond Future	1	300,000	0.00	Member	Sell
11:01:37	R203 On 07-May-09			Bond Future	1	300,000	3,027.25	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:02:42	R203 On 07-May-09			Bond Future	1	400,000	4,036.34	Member	Buy
11:02:42	R203 On 07-May-09			Bond Future	1	400,000	0.00	Client	Sell
Total for R203 Bond Future:					8	5,000,000	25,227.12		
10:55:34	R204 On 07-May-09			Bond Future	1	2,000,000	0.00		Sell
10:55:34	R204 On 07-May-09			Bond Future	1	2,000,000	20,190.70	Client	Buy
Total for R204 Bond Future:					2	4,000,000	20,190.70		
09:00:44	ZAAD On 12-Jun-09			Currency Future	1	200,000	0.00	Member	Sell
15:36:59	ZAAD On 12-Jun-09			Currency Future	1	200,000	1,302.74	Client	Buy
Total for ZAAD Currency Future:					2	400,000	1,302.74		
Grand Total for all Instruments:					88	56,627,000	276,374.49		