



Derivatives Matched Trades Report

Report for 26/02/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:16:20	\$ / R On 16-Mar-09			Currency Future	1	250,000	0.00	Member	Sell
10:29:20	\$ / R On 16-Mar-09			Currency Future	1	3,500,000	34,976.90	Member	Buy
10:34:43	\$ / R On 16-Mar-09			Currency Future	1	10,000	100.08	Client	Buy
10:54:26	\$ / R On 16-Mar-09			Currency Future	1	3,500,000	0.00	Client	Sell
10:54:49	\$ / R On 16-Mar-09			Currency Future	1	250,000	2,515.18	Client	Buy
11:30:21	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Member	Sell
11:32:12	\$ / R On 12-Jun-09			Currency Future	1	50,000	510.03	Member	Buy
11:53:58	\$ / R On 16-Mar-09			Currency Future	1	200,000	2,004.60	Client	Buy
11:53:58	\$ / R On 16-Mar-09			Currency Future	1	200,000	0.00	Member	Sell
13:38:48	\$ / R On 16-Mar-09			Currency Future	1	1,000	10.03	Client	Buy
14:33:57	\$ / R On 16-Mar-09			Currency Future	1	100,000	1,000.00	Client	Buy
14:57:51	\$ / R On 12-Jun-09			Currency Future	1	10,000	101.50	Client	Buy
14:57:51	\$ / R On 12-Jun-09			Currency Future	1	7,000	71.05	Client	Buy
14:59:23	\$ / R On 12-Jun-09			Currency Future	1	3,000	30.43	Client	Buy
15:00:13	\$ / R On 12-Jun-09			Currency Future	1	4,000	40.60	Client	Buy
15:09:22	\$ / R On 16-Mar-09			Currency Future	1	5,000	49.75	Client	Buy
15:09:22	\$ / R On 16-Mar-09			Currency Future	1	5,000	49.75	Client	Buy
15:15:37	\$ / R On 16-Mar-09			Currency Future	1	10,000	99.30	Client	Buy
15:37:06	\$ / R On 12-Jun-09			Currency Future	1	3,000	30.28	Client	Buy
15:44:34	\$ / R On 12-Jun-09			Currency Future	1	4,000	40.36	Client	Buy
15:53:30	\$ / R On 16-Mar-09			Currency Future	1	10,000	99.00	Client	Buy
16:03:59	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,028.80	Client	Buy
16:04:04	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Client	Sell
16:15:28	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Member	Sell
16:15:45	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	9,951.20	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:25:05	\$ / R On 16-Mar-09			Currency Future	1	2,000	19.76	Client	Buy
16:25:48	\$ / R On 16-Mar-09			Currency Future	1	8,000	79.04	Client	Buy
16:26:06	\$ / R On 16-Mar-09			Currency Future	1	2,000	19.76	Client	Buy
16:28:22	\$ / R On 16-Mar-09			Currency Future	1	18,000	177.84	Client	Buy
16:30:08	\$ / R On 12-Jun-09			Currency Future	1	18,000	181.58	Client	Buy
16:34:38	\$ / R On 16-Mar-09			Currency Future	1	50,000	495.38	Client	Buy
16:47:43	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	9,885.00	Member	Buy
16:59:43	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Client	Sell
Total for \$ / R Currency Future:					33	14,270,000	72,567.20		
09:08:04	£ / R On 16-Mar-09			Currency Future	1	200,000	0.00	Member	Sell
09:42:52	£ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Member	Sell
09:43:48	£ / R On 16-Mar-09			Currency Future	1	10,000	144.46	Client	Buy
10:27:23	£ / R On 16-Mar-09			Currency Future	1	300,000	0.00	Member	Sell
10:53:42	£ / R On 16-Mar-09			Currency Future	1	300,000	4,251.18	Client	Buy
10:55:04	£ / R On 16-Mar-09			Currency Future	1	200,000	2,870.56	Client	Buy
13:44:59	£ / R On 12-Jun-09			Currency Future	1	5,000	72.60	Client	Buy
13:54:08	£ / R On 14-Sep-09			Currency Future	1	3,000	44.15	Client	Buy
15:45:16	£ / R On 16-Mar-09			Currency Future	1	10,000	142.00	Client	Buy
Total for £ / R Currency Future:					9	1,038,000	7,524.95		
09:55:31	€ / R On 14-Sep-09			Currency Future	1	5,000	65.80	Client	Buy
14:59:28	€ / R On 16-Mar-09			Currency Future	1	10,000	127.50	Client	Buy
15:24:52	€ / R On 16-Mar-09			Currency Future	1	10,000	127.00	Client	Buy
Total for € / R Currency Future:					3	25,000	320.30		
14:43:11	R157 On 07-May-09			Bond Future	1	25,000,000	0.00		Sell
14:43:11	R157 On 07-May-09			Bond Future	1	25,000,000	326,930.13	Member	Buy

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	50,000,000	326,930.13		
16:23:14	R186 On 07-May-09			Bond Future	1	800,000	999.37	Client	Buy
16:23:14	R186 On 07-May-09			Bond Future	1	800,000	0.00	Client	Sell
16:23:51	R186 On 07-May-09			Bond Future	1	800,000	0.00	Client	Sell
16:23:51	R186 On 07-May-09			Bond Future	1	800,000	9,746.11	Client	Buy
Total for R186 Bond Future:					4	3,200,000	10,745.48		
Grand Total for all Instruments:					51	68,533,000	418,088.05		