



Derivatives Matched Trades Report

Report for 04/03/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:10:11	\$ / R On 12-Jun-09			Currency Future	1	3,000	32.41	Client	Buy
09:14:03	\$ / R On 16-Mar-09			Currency Future	1	50,000	525.68	Member	Buy
09:18:41	\$ / R On 16-Mar-09			Currency Future	1	30,000	317.87	Client	Buy
09:19:05	\$ / R On 16-Mar-09			Currency Future	1	20,000	211.91	Client	Buy
09:21:55	\$ / R On 16-Mar-09			Currency Future	1	2,000	0.00	Client	Sell
09:21:55	\$ / R On 16-Mar-09			Currency Future	1	1,000	10.56	Client	Buy
09:21:55	\$ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Client	Sell
09:21:55	\$ / R On 16-Mar-09			Currency Future	1	2,000	21.12	Client	Buy
09:22:15	\$ / R On 16-Mar-09			Currency Future	1	247,000	0.00	Client	Sell
09:24:35	\$ / R On 16-Mar-09			Currency Future	1	10,000	105.67	Member	Buy
09:28:59	\$ / R On 12-Jun-09			Currency Future	1	1,500,000	16,076.40	Member	Buy
09:29:46	\$ / R On 12-Jun-09			Currency Future	1	5,000,000	0.00	Member	Sell
09:31:06	\$ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Client	Sell
09:33:52	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
09:34:38	\$ / R On 12-Jun-09			Currency Future	1	1,000	10.78	Client	Buy
09:34:59	\$ / R On 12-Jun-09			Currency Future	1	1,500,000	0.00	Client	Sell
09:35:13	\$ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Client	Sell
09:35:56	\$ / R On 12-Jun-09			Currency Future	1	12,000	0.00	Client	Sell
09:36:32	\$ / R On 12-Jun-09			Currency Future	1	5,000,000	53,990.00	Client	Buy
10:14:40	\$ / R On 16-Mar-09			Currency Future	1	2,000	21.09	Client	Buy
10:14:40	\$ / R On 16-Mar-09			Currency Future	1	2,000	0.00	Client	Sell
10:15:39	\$ / R On 16-Mar-09			Currency Future	1	5,000	52.73	Client	Buy
10:16:11	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Client	Sell
10:16:34	\$ / R On 16-Mar-09			Currency Future	1	8,000	84.36	Client	Buy
10:19:11	\$ / R On 12-Jun-09			Currency Future	1	25,000	267.53	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
10:25:25	\$ / R On 12-Jun-09			Currency Future	1	100,000	0.00	Member	Sell
10:25:25	\$ / R On 12-Jun-09			Currency Future	1	100,000	1,078.65	Client	Buy
10:29:11	\$ / R On 12-Jun-09			Currency Future	1	270,000	0.00	Member	Sell
10:29:17	\$ / R On 12-Jun-09			Currency Future	1	10,000	107.20	Client	Buy
10:32:08	\$ / R On 12-Jun-09			Currency Future	1	10,000	106.80	Member	Buy
10:33:26	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
10:41:05	\$ / R On 12-Jun-09			Currency Future	1	25,000	0.00	Client	Sell
10:41:25	\$ / R On 16-Mar-09			Currency Future	1	2,000	0.00	Member	Sell
10:42:18	\$ / R On 16-Mar-09			Currency Future	1	2,000	21.08	Member	Buy
10:44:32	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
10:44:32	\$ / R On 12-Jun-09			Currency Future	1	3,000	0.00	Client	Sell
10:45:10	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	10,714.00	Member	Buy
10:48:10	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
10:48:42	\$ / R On 12-Jun-09			Currency Future	1	270,000	2,895.75	Member	Buy
10:49:02	\$ / R On 12-Jun-09			Currency Future	1	50,000	540.50	Client	Buy
10:50:06	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Client	Sell
10:56:04	\$ / R On 12-Jun-09			Currency Future	1	4,000	0.00	Client	Sell
11:00:54	\$ / R On 16-Mar-09			Currency Future	1	40,000	0.00	Client	Sell
11:01:10	\$ / R On 16-Mar-09			Currency Future	1	40,000	0.00	Client	Sell
11:08:58	\$ / R On 16-Mar-09			Currency Future	1	14,000	0.00	Member	Sell
11:20:48	\$ / R On 12-Jun-09			Currency Future	1	20,000	215.40	Client	Buy
11:34:45	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
11:34:45	\$ / R On 16-Mar-09			Currency Future	1	10,000	105.40	Client	Buy
11:35:25	\$ / R On 16-Mar-09			Currency Future	1	5,000	52.70	Client	Buy
11:42:48	\$ / R On 16-Mar-09			Currency Future	1	5,000	52.68	Client	Buy
12:01:39	\$ / R On 14-Sep-09			Currency Future	1	14,000	0.00	Client	Sell
12:03:34	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
14:57:33	\$ / R On 16-Mar-09			Currency Future	1	20,000	210.51	Client	Buy
15:07:29	\$ / R On 16-Mar-09			Currency Future	1	2,000	21.01	Client	Buy
15:07:47	\$ / R On 16-Mar-09			Currency Future	1	2,000	21.01	Client	Buy
15:09:10	\$ / R On 16-Mar-09			Currency Future	1	14,000	148.31	Client	Buy
15:11:43	\$ / R On 16-Mar-09			Currency Future	1	6,000	63.02	Client	Buy
15:54:42	\$ / R On 16-Mar-09			Currency Future	1	20,000	209.62	Client	Buy
15:54:42	\$ / R On 16-Mar-09			Currency Future	1	3,000	31.44	Client	Buy
15:54:42	\$ / R On 16-Mar-09			Currency Future	1	60,000	628.92	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
Total for \$ / R Currency Future:					60	16,742,000	88,952.09		
10:44:18	£ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
10:56:57	£ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Client	Sell
12:03:07	£ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
12:35:46	£ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
16:45:13	£ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
Total for £ / R Currency Future:					5	67,000	0.00		
09:50:12	€ / R On 12-Jun-09			Currency Future	1	750,000	10,063.88	Member	Buy
10:19:55	€ / R On 12-Jun-09			Currency Future	1	750,000	0.00	Client	Sell
Total for € / R Currency Future:					2	1,500,000	10,063.88		
13:58:00	ALBI On 07-May-09			Index Future	1	120,000	0.00		Sell
13:58:00	ALBI On 07-May-09			Index Future	1	120,000	0.00		Buy
Total for ALBI Index Future:					2	240,000	0.00		
13:48:18	R157 On 07-May-09			Bond Future	1	3,600,000	46,497.82		Buy
13:48:18	R157 On 07-May-09			Bond Future	1	3,600,000	0.00	Member	Sell
13:57:26	R157 On 07-May-09			Bond Future	1	19,100,000	0.00	Member	Sell
15:13:19	R157 On 07-May-09			Bond Future	1	19,100,000	246,959.58	Member	Buy
16:28:40	R157 On 07-May-09			Bond Future	1	25,000,000	0.00	Member	Sell
16:28:40	R157 On 07-May-09			Bond Future	1	25,000,000	323,963.65		Buy
Total for R157 Bond Future:					6	95,400,000	617,421.05		
16:27:16	R186 On 07-May-09			Bond Future	1	113,200,000	1,405,959.51		Buy
16:27:16	R186 On 07-May-09			Bond Future	1	113,200,000	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	226,400,000	1,405,959.51		
13:48:44	R209 On 07-May-09			Bond Future	1	11,600,000	92,516.88		Buy
13:48:44	R209 On 07-May-09			Bond Future	1	11,600,000	0.00	Member	Sell
16:28:04	R209 On 07-May-09			Bond Future	1	85,200,000	682,735.38		Buy
16:28:04	R209 On 07-May-09			Bond Future	1	85,200,000	0.00	Member	Sell
Total for R209 Bond Future:					4	193,600,000	775,252.25		
Grand Total for all Instruments:					81	533,949,000	2,897,648.78		