



Derivatives Matched Trades Report

Report for 13/02/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:03:57	\$ / R On 12-Jun-09			Currency Future	1	500,000	0.00	Member	Sell
09:05:00	\$ / R On 16-Mar-09			Currency Future	1	3,000,000	29,983.20	Member	Buy
09:07:56	\$ / R On 16-Mar-09			Currency Future	1	40,000	0.00	Client	Sell
09:08:55	\$ / R On 16-Mar-09			Currency Future	1	5,000,000	0.00	Member	Sell
09:09:20	\$ / R On 16-Mar-09			Currency Future	1	3,000,000	0.00	Member	Sell
09:10:19	\$ / R On 16-Mar-09			Currency Future	1	6,000	0.00	Client	Sell
09:12:14	\$ / R On 16-Mar-09			Currency Future	1	2,500,000	25,075.25	Member	Buy
09:15:15	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Client	Sell
09:34:47	\$ / R On 16-Mar-09			Currency Future	1	5,000	50.34	Client	Buy
09:40:03	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Client	Sell
09:41:07	\$ / R On 16-Mar-09			Currency Future	1	2,500,000	0.00	Client	Sell
09:41:22	\$ / R On 16-Mar-09			Currency Future	1	3,000,000	0.00	Client	Sell
09:41:35	\$ / R On 16-Mar-09			Currency Future	1	3,000,000	30,625.50	Client	Buy
09:41:49	\$ / R On 16-Mar-09			Currency Future	1	5,000,000	51,180.00	Client	Buy
09:45:47	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Member	Sell
09:46:02	\$ / R On 12-Jun-09			Currency Future	1	50,000	511.50	Member	Buy
09:57:43	\$ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Client	Sell
09:58:00	\$ / R On 16-Mar-09			Currency Future	1	1,000	10.03	Member	Buy
09:58:19	\$ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Member	Sell
10:40:52	\$ / R On 16-Mar-09			Currency Future	1	7,000	70.28	Client	Buy
10:40:52	\$ / R On 16-Mar-09			Currency Future	1	18,000	180.78	Client	Buy
10:40:52	\$ / R On 16-Mar-09			Currency Future	1	7,000	0.00	Client	Sell
11:04:47	\$ / R On 12-Jun-09			Currency Future	1	500,000	5,097.50	Client	Buy
11:05:44	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Client	Sell
11:05:54	\$ / R On 12-Jun-09			Currency Future	1	50,000	508.57	Member	Buy

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11:06:20	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Member	Sell
11:13:07	\$ / R On 12-Jun-09			Currency Future	1	500,000	0.00	Client	Sell
11:13:07	\$ / R On 12-Jun-09			Currency Future	1	500,000	5,097.50	Client	Buy
11:38:20	\$ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Member	Sell
11:39:18	\$ / R On 16-Mar-09			Currency Future	1	1,000	10.04	Client	Buy
12:00:50	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Client	Sell
12:00:56	\$ / R On 12-Jun-09			Currency Future	1	50,000	509.55	Member	Buy
12:01:01	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Client	Sell
12:01:07	\$ / R On 12-Jun-09			Currency Future	1	50,000	509.55	Member	Buy
12:04:20	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Member	Sell
12:04:28	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Member	Sell
13:15:18	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Client	Sell
13:15:24	\$ / R On 12-Jun-09			Currency Future	1	50,000	510.51	Member	Buy
13:15:34	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Member	Sell
13:21:29	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	9,969.00	Member	Buy
13:22:42	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Client	Sell
14:05:59	\$ / R On 16-Mar-09			Currency Future	1	1,000	10.00	Client	Buy
14:06:36	\$ / R On 16-Mar-09			Currency Future	1	24,000	0.00	Client	Sell
14:06:36	\$ / R On 16-Mar-09			Currency Future	1	24,000	241.44	Client	Buy
14:40:12	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Client	Sell
14:40:12	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Client	Sell
14:40:21	\$ / R On 12-Jun-09			Currency Future	1	100,000	1,018.06	Member	Buy
14:40:31	\$ / R On 12-Jun-09			Currency Future	1	100,000	0.00	Member	Sell
15:48:36	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
15:48:36	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
15:49:26	\$ / R On 16-Mar-09			Currency Future	1	10,000	100.55	Member	Buy
15:50:01	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Member	Sell
16:06:42	\$ / R On 12-Jun-09			Currency Future	1	1,000	10.14	Client	Buy
16:06:42	\$ / R On 12-Jun-09			Currency Future	1	1,000	10.15	Client	Buy
16:06:42	\$ / R On 12-Jun-09			Currency Future	1	1,000	10.12	Client	Buy
16:06:59	\$ / R On 16-Mar-09			Currency Future	1	3,000	0.00	Client	Sell
16:11:58	\$ / R On 16-Mar-09			Currency Future	1	3,000	0.00	Member	Sell
16:11:58	\$ / R On 16-Mar-09			Currency Future	1	3,000	30.21	Client	Buy
16:20:24	\$ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Client	Sell
16:30:00	\$ / R On 16-Mar-09			Currency Future	1	497,000	0.00	Member	Sell
16:30:00	\$ / R On 16-Mar-09			Currency Future	1	497,000	5,022.19	Client	Buy

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16:31:25	\$ / R On 12-Jun-09			Currency Future	1	2,000	20.48	Member	Buy
16:36:35	\$ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Member	Sell
16:50:10	\$ / R On 16-Mar-09			Currency Future	1	3,000	0.00	Client	Sell
16:51:18	\$ / R On 16-Mar-09			Currency Future	1	40,000	0.00	Client	Sell
Total for \$ / R Currency Future:					65	33,322,000	166,372.43		
10:56:27	£ / R On 16-Mar-09			Currency Future	1	40,000	0.00	Member	Sell
Total for £ / R Currency Future:					1	40,000	0.00		
16:48:02	€ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
Total for € / R Currency Future:					1	10,000	0.00		
12:30:50	ALBI On 07-May-09			Index Future	1	30,000	0.00	Client	Buy
12:30:50	ALBI On 07-May-09			Index Future	1	30,000	0.00	Member	Sell
12:31:35	ALBI On 07-May-09			Index Future	1	290,000	0.00	Member	Sell
12:31:35	ALBI On 07-May-09			Index Future	1	290,000	0.00	Client	Buy
Total for ALBI Index Future:					4	640,000	0.00		
13:35:05	ZAAD On 16-Mar-09			Currency Future	1	100,000	648.25	Member	Buy
13:40:11	ZAAD On 16-Mar-09			Currency Future	1	100,000	0.00	Client	Sell
Total for ZAAD Currency Future:					2	200,000	648.25		
Grand Total for all Instruments:					73	34,212,000	167,020.68		