



Derivatives Matched Trades Report

Report for 25/02/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:18:52	\$ / R On 12-Jun-09			Currency Future	1	30,000	304.08	Client	Buy
09:20:00	\$ / R On 16-Mar-09			Currency Future	1	250,000	0.00	Member	Sell
09:20:15	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,086.00	Member	Buy
09:20:42	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,061.00	Member	Buy
09:24:44	\$ / R On 12-Jun-09			Currency Future	1	10,000	101.34	Client	Buy
09:29:18	\$ / R On 16-Mar-09			Currency Future	1	30,000	299.42	Client	Buy
09:32:19	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
09:35:15	\$ / R On 16-Mar-09			Currency Future	1	14,000	139.73	Client	Buy
09:35:15	\$ / R On 16-Mar-09			Currency Future	1	10,000	99.82	Client	Buy
09:39:39	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Client	Sell
09:40:09	\$ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Member	Sell
09:40:17	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Client	Sell
09:43:09	\$ / R On 16-Mar-09			Currency Future	1	7,000	69.93	Client	Buy
09:47:01	\$ / R On 12-Jun-09			Currency Future	1	20,000	203.21	Client	Buy
09:49:36	\$ / R On 16-Mar-09			Currency Future	1	5,000	49.95	Client	Buy
09:55:40	\$ / R On 16-Mar-09			Currency Future	1	250,000	0.00	Member	Sell
10:13:35	\$ / R On 16-Mar-09			Currency Future	1	500,000	0.00	Member	Sell
10:14:54	\$ / R On 16-Mar-09			Currency Future	1	250,000	0.00	Member	Sell
10:18:02	\$ / R On 16-Mar-09			Currency Future	1	500,000	4,985.05	Member	Buy
10:21:07	\$ / R On 16-Mar-09			Currency Future	1	500,000	4,978.95	Client	Buy
10:21:09	\$ / R On 16-Mar-09			Currency Future	1	250,000	2,492.28	Client	Buy
10:21:29	\$ / R On 16-Mar-09			Currency Future	1	500,000	0.00	Client	Sell
10:24:27	\$ / R On 16-Mar-09			Currency Future	1	250,000	2,497.73	Client	Buy
10:24:55	\$ / R On 16-Mar-09			Currency Future	1	250,000	2,491.85	Client	Buy
10:52:40	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell

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11:03:04	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Member	Sell
11:20:05	\$ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Member	Sell
11:20:34	\$ / R On 16-Mar-09			Currency Future	1	1,000	10.02	Client	Buy
11:21:02	\$ / R On 14-Sep-09			Currency Future	1	10,000	103.20	Client	Buy
11:21:39	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	9,979.20	Client	Buy
12:26:51	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
12:26:51	\$ / R On 16-Mar-09			Currency Future	1	2,000	0.00	Client	Sell
12:26:51	\$ / R On 16-Mar-09			Currency Future	1	5,000	50.06	Client	Buy
12:26:51	\$ / R On 16-Mar-09			Currency Future	1	2,000	20.02	Client	Buy
13:34:00	\$ / R On 16-Mar-09			Currency Future	1	250,000	2,502.55	Member	Buy
13:34:39	\$ / R On 16-Mar-09			Currency Future	1	1,503,000	15,055.55	Member	Buy
13:50:23	\$ / R On 16-Mar-09			Currency Future	1	250,000	0.00	Client	Sell
14:02:28	\$ / R On 16-Mar-09			Currency Future	1	1,503,000	0.00	Member	Sell
14:37:46	\$ / R On 16-Mar-09			Currency Future	1	1,503,000	0.00	Client	Sell
14:37:46	\$ / R On 16-Mar-09			Currency Future	1	1,503,000	15,040.52	Member	Buy
15:07:02	\$ / R On 16-Mar-09			Currency Future	1	10,000	100.25	Client	Buy
15:13:27	\$ / R On 16-Mar-09			Currency Future	1	2,000	20.02	Client	Buy
15:24:08	\$ / R On 12-Jun-09			Currency Future	1	10,000	101.69	Client	Buy
15:24:08	\$ / R On 12-Jun-09			Currency Future	1	2,000	20.34	Client	Buy
15:24:08	\$ / R On 12-Jun-09			Currency Future	1	5,000	50.85	Client	Buy
15:53:43	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
15:53:43	\$ / R On 16-Mar-09			Currency Future	1	5,000	50.00	Client	Buy
15:53:43	\$ / R On 16-Mar-09			Currency Future	1	35,000	350.30	Client	Buy
15:54:47	\$ / R On 14-Sep-09			Currency Future	1	5,000	51.50	Client	Buy
15:57:24	\$ / R On 12-Jun-09			Currency Future	1	1,000	10.15	Client	Buy
16:45:22	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
Total for \$ / R Currency Future:					51	16,279,000	82,376.53		
09:20:58	£ / R On 16-Mar-09			Currency Future	1	250,000	0.00	Member	Sell
10:13:26	£ / R On 16-Mar-09			Currency Future	1	250,000	0.00	Member	Sell
10:20:56	£ / R On 16-Mar-09			Currency Future	1	250,000	3,627.30	Client	Buy
10:24:42	£ / R On 16-Mar-09			Currency Future	1	250,000	3,623.18	Client	Buy
10:34:13	£ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Client	Sell
14:37:44	£ / R On 14-Sep-09			Currency Future	1	4,000	59.61	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:23:53	£ / R On 16-Mar-09			Currency Future	1	50,000	720.00	Client	Buy
16:17:30	£ / R On 16-Mar-09			Currency Future	1	50,000	717.50	Client	Buy
16:35:32	£ / R On 14-Sep-09			Currency Future	1	5,000	73.82	Client	Buy
16:38:59	£ / R On 16-Mar-09			Currency Future	1	350,000	0.00	Member	Sell
16:41:24	£ / R On 16-Mar-09			Currency Future	1	350,000	5,013.30	Client	Buy
Total for £ / R Currency Future:					11	1,810,000	13,834.69		
15:39:33	R209 On 07-May-09			Bond Future	1	700,000	5,684.64		Buy
15:39:33	R209 On 07-May-09			Bond Future	1	700,000	0.00	Member	Sell
Total for R209 Bond Future:					2	1,400,000	5,684.64		
11:59:47	ZAAD On 16-Mar-09			Currency Future	1	150,000	978.06	Member	Buy
12:00:26	ZAAD On 12-Jun-09			Currency Future	1	100,000	0.00	Member	Sell
13:05:51	ZAAD On 16-Mar-09			Currency Future	1	150,000	0.00	Client	Sell
13:06:09	ZAAD On 12-Jun-09			Currency Future	1	100,000	661.69	Client	Buy
Total for ZAAD Currency Future:					4	500,000	1,639.75		
Grand Total for all Instruments:					68	19,989,000	103,535.61		