



Derivatives Matched Trades Report

Report for 24/03/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:07:08	\$ / R On 12-Jun-09			Currency Future	1	20,000	192.31	Client	Buy
09:27:40	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
09:28:37	\$ / R On 12-Jun-09			Currency Future	1	9,000	0.00	Client	Sell
09:50:36	\$ / R On 12-Jun-09			Currency Future	1	5,000	48.00	Client	Buy
10:09:00	\$ / R On 12-Jun-09			Currency Future	1	10,000	95.90	Client	Buy
10:15:22	\$ / R On 12-Jun-09			Currency Future	1	1,000	9.58	Client	Buy
10:18:37	\$ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Client	Sell
10:19:38	\$ / R On 12-Jun-09			Currency Future	1	100,000	0.00	Member	Sell
10:22:06	\$ / R On 12-Jun-09			Currency Future	1	100,000	962.51	Client	Buy
10:30:23	\$ / R On 12-Jun-09			Currency Future	1	30,000	288.00	Client	Buy
10:41:05	\$ / R On 12-Jun-09			Currency Future	1	10,000	95.80	Client	Buy
10:41:19	\$ / R On 12-Jun-09			Currency Future	1	10,000	95.78	Client	Buy
10:41:19	\$ / R On 12-Jun-09			Currency Future	1	15,000	143.67	Client	Buy
10:41:19	\$ / R On 12-Jun-09			Currency Future	1	3,000	28.73	Client	Buy
10:41:19	\$ / R On 12-Jun-09			Currency Future	1	18,000	172.41	Client	Buy
10:41:37	\$ / R On 12-Jun-09			Currency Future	1	100,000	957.00	Client	Buy
10:42:46	\$ / R On 12-Jun-09			Currency Future	1	7,500,000	71,574.00	Member	Buy
10:42:53	\$ / R On 14-Sep-09			Currency Future	1	60,000	581.40	Client	Buy
10:49:04	\$ / R On 12-Jun-09			Currency Future	1	10,000	95.50	Client	Buy
10:49:04	\$ / R On 12-Jun-09			Currency Future	1	3,000	0.00	Client	Sell
10:49:04	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
10:49:04	\$ / R On 12-Jun-09			Currency Future	1	3,000	28.65	Client	Buy
10:49:28	\$ / R On 12-Jun-09			Currency Future	1	7,000	66.85	Client	Buy
10:49:28	\$ / R On 12-Jun-09			Currency Future	1	7,000	0.00	Client	Sell
11:12:57	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:13:14	\$ / R On 12-Jun-09			Currency Future	1	1,000	9.59	Client	Buy
11:14:39	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Member	Sell
11:14:51	\$ / R On 12-Jun-09			Currency Future	1	5,000	47.94	Client	Buy
11:23:27	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Member	Sell
11:25:39	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	9,587.40	Client	Buy
11:28:39	\$ / R On 12-Jun-09			Currency Future	1	25,000	238.81	Client	Buy
11:28:39	\$ / R On 12-Jun-09			Currency Future	1	1,000	9.56	Client	Buy
11:28:39	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
11:28:39	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
11:28:39	\$ / R On 12-Jun-09			Currency Future	1	25,000	0.00	Client	Sell
11:28:39	\$ / R On 12-Jun-09			Currency Future	1	10,000	95.50	Client	Buy
11:31:08	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
11:31:08	\$ / R On 12-Jun-09			Currency Future	1	1,000	9.55	Client	Buy
11:31:36	\$ / R On 12-Jun-09			Currency Future	1	13,000	0.00	Client	Sell
11:31:36	\$ / R On 12-Jun-09			Currency Future	1	13,000	124.15	Client	Buy
12:02:53	\$ / R On 14-Sep-09			Currency Future	1	10,000	97.39	Client	Buy
12:09:30	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
12:11:41	\$ / R On 12-Jun-09			Currency Future	1	3,000	0.00	Client	Sell
12:20:24	\$ / R On 14-Sep-09			Currency Future	1	15,000	146.25	Client	Buy
12:20:24	\$ / R On 14-Sep-09			Currency Future	1	15,000	0.00	Client	Sell
12:20:43	\$ / R On 12-Jun-09			Currency Future	1	50,000	481.25	Member	Buy
12:28:14	\$ / R On 12-Jun-09			Currency Future	1	500,000	0.00	Member	Sell
12:28:48	\$ / R On 12-Jun-09			Currency Future	1	500,000	4,817.45	Client	Buy
12:31:33	\$ / R On 12-Jun-09			Currency Future	1	30,000	0.00	Member	Sell
12:34:43	\$ / R On 14-Sep-09			Currency Future	1	5,000	48.75	Client	Buy
12:34:43	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
12:42:41	\$ / R On 12-Jun-09			Currency Future	1	5,000	48.18	Client	Buy
12:42:41	\$ / R On 12-Jun-09			Currency Future	1	30,000	288.75	Client	Buy
12:50:35	\$ / R On 14-Sep-09			Currency Future	1	10,000	97.60	Client	Buy
13:06:26	\$ / R On 14-Sep-09			Currency Future	1	10,000	97.59	Client	Buy
13:08:29	\$ / R On 12-Jun-09			Currency Future	1	20,000	192.40	Client	Buy
13:49:08	\$ / R On 12-Jun-09			Currency Future	1	7,500,000	0.00	Client	Sell
14:32:41	\$ / R On 12-Jun-09			Currency Future	1	760,000	0.00	Member	Sell
14:34:15	\$ / R On 12-Jun-09			Currency Future	1	10,000	95.80	Client	Buy
14:35:55	\$ / R On 12-Jun-09			Currency Future	1	760,000	7,285.13	Client	Buy
15:03:28	\$ / R On 12-Jun-09			Currency Future	1	4,000	38.59	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:07:21	\$ / R On 12-Jun-09			Currency Future	1	125,000	1,199.66	Member	Buy
15:24:52	\$ / R On 12-Jun-09			Currency Future	1	125,000	0.00	Client	Sell
15:34:55	\$ / R On 12-Jun-09			Currency Future	1	5,000	47.93	Member	Buy
15:35:11	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
16:52:15	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	9,637.10	Member	Buy
16:54:11	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Client	Sell
16:54:54	\$ / R On 12-Jun-09			Currency Future	1	5,000	48.13	Member	Buy
16:56:23	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
Total for \$ / R Currency Future:					69	22,690,000	110,226.54		
09:10:34	£ / R On 12-Jun-09			Currency Future	1	10,000	140.92	Client	Buy
10:56:03	£ / R On 12-Jun-09			Currency Future	1	20,000	281.00	Client	Buy
15:07:45	£ / R On 12-Jun-09			Currency Future	1	125,000	1,762.21	Member	Buy
15:25:41	£ / R On 12-Jun-09			Currency Future	1	125,000	0.00	Client	Sell
Total for £ / R Currency Future:					4	280,000	2,184.13		
09:32:28	€ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
10:47:31	€ / R On 12-Jun-09			Currency Future	1	20,000	260.00	Client	Buy
10:47:31	€ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Client	Sell
10:55:25	€ / R On 12-Jun-09			Currency Future	1	100,000	1,302.00	Client	Buy
12:02:31	€ / R On 12-Jun-09			Currency Future	1	180,000	2,347.20	Client	Buy
13:25:51	€ / R On 12-Jun-09			Currency Future	1	100,000	1,300.00	Client	Buy
13:25:51	€ / R On 12-Jun-09			Currency Future	1	3,000	39.00	Client	Buy
Total for € / R Currency Future:					7	433,000	5,248.20		
15:43:27	R206 On 07-May-09			Bond Future	1	30,000,000	303,567.90	Member	Buy
15:43:27	R206 On 07-May-09			Bond Future	1	30,000,000	0.00	Client	Sell
Total for R206 Bond Future:					2	60,000,000	303,567.90		

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
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Grand Total for all Instruments:					82	83,403,000	421,226.76		
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