



Derivatives Matched Trades Report

Report for 16/02/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:10:17	\$ / R On 16-Mar-09			Currency Future	1	9,000	0.00	Client	Sell
09:20:00	\$ / R On 16-Mar-09			Currency Future	1	4,000,000	0.00	Member	Sell
09:26:07	\$ / R On 16-Mar-09			Currency Future	1	1,000	10.10	Client	Buy
09:26:07	\$ / R On 16-Mar-09			Currency Future	1	1,000	10.10	Client	Buy
09:26:07	\$ / R On 16-Mar-09			Currency Future	1	1,000	10.09	Client	Buy
09:26:07	\$ / R On 16-Mar-09			Currency Future	1	1,000	10.10	Client	Buy
09:29:04	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Member	Sell
09:36:27	\$ / R On 16-Mar-09			Currency Future	1	25,000	253.63	Member	Buy
09:40:36	\$ / R On 16-Mar-09			Currency Future	1	3,500,000	0.00	Member	Sell
09:49:55	\$ / R On 16-Mar-09			Currency Future	1	3,500,000	35,449.40	Client	Buy
09:51:46	\$ / R On 16-Mar-09			Currency Future	1	4,000,000	40,498.00	Client	Buy
09:58:59	\$ / R On 16-Mar-09			Currency Future	1	10,000	101.42	Client	Buy
10:20:14	\$ / R On 16-Mar-09			Currency Future	1	4,000	0.00	Client	Sell
10:23:49	\$ / R On 16-Mar-09			Currency Future	1	2,000	20.38	Client	Buy
10:35:13	\$ / R On 16-Mar-09			Currency Future	1	1,000	10.19	Client	Buy
11:00:09	\$ / R On 16-Mar-09			Currency Future	1	100,000	1,013.70	Member	Buy
11:33:48	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	10,107.30	Client	Buy
12:52:02	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
13:41:02	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	9,962.50	Member	Buy
13:41:26	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Member	Sell
13:45:43	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Client	Sell
13:46:02	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,097.50	Client	Buy
14:24:42	\$ / R On 16-Mar-09			Currency Future	1	100,000	0.00	Client	Sell
14:24:55	\$ / R On 16-Mar-09			Currency Future	1	25,000	0.00	Client	Sell
14:37:47	\$ / R On 12-Jun-09			Currency Future	1	25,000	257.55	Member	Buy

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15:45:12	\$ / R On 12-Jun-09			Currency Future	1	3,750,000	38,718.75	Member	Buy
15:48:56	\$ / R On 12-Jun-09			Currency Future	1	3,750,000	0.00	Member	Sell
16:02:30	\$ / R On 16-Mar-09			Currency Future	1	1,000	10.10	Client	Buy
16:05:54	\$ / R On 16-Mar-09			Currency Future	1	3,500,000	0.00	Member	Sell
16:19:30	\$ / R On 12-Jun-09			Currency Future	1	250,000	2,575.00	Member	Buy
16:19:45	\$ / R On 12-Jun-09			Currency Future	1	250,000	0.00	Member	Sell
16:28:37	\$ / R On 12-Jun-09			Currency Future	1	25,000	0.00	Client	Sell
16:28:52	\$ / R On 16-Mar-09			Currency Future	1	3,500,000	35,904.05	Client	Buy
16:56:12	\$ / R On 12-Jun-09			Currency Future	1	257,000	0.00	Client	Sell
16:56:12	\$ / R On 12-Jun-09			Currency Future	1	38,000	0.00	Client	Sell
16:56:12	\$ / R On 12-Jun-09			Currency Future	1	210,000	2,166.15	Member	Buy
16:56:12	\$ / R On 12-Jun-09			Currency Future	1	2,125,000	21,919.38	Member	Buy
16:56:12	\$ / R On 12-Jun-09			Currency Future	1	460,000	4,744.90	Member	Buy
16:56:12	\$ / R On 12-Jun-09			Currency Future	1	490,000	5,054.35	Member	Buy
16:56:12	\$ / R On 12-Jun-09			Currency Future	1	460,000	0.00	Client	Sell
16:56:12	\$ / R On 12-Jun-09			Currency Future	1	210,000	0.00	Client	Sell
16:56:12	\$ / R On 12-Jun-09			Currency Future	1	257,000	2,650.96	Member	Buy
16:56:12	\$ / R On 12-Jun-09			Currency Future	1	490,000	0.00	Client	Sell
16:56:12	\$ / R On 12-Jun-09			Currency Future	1	2,125,000	0.00	Client	Sell
16:56:12	\$ / R On 12-Jun-09			Currency Future	1	38,000	391.97	Member	Buy
Total for \$ / R Currency Future:					45	43,496,000	221,947.56		
09:19:32	£ / R On 16-Mar-09			Currency Future	1	5,000	71.81	Client	Buy
Total for £ / R Currency Future:					1	5,000	71.81		
16:54:41	AL13 On 07-May-09			Index Future	1	40,000	0.00	Client	Buy
16:54:41	AL13 On 07-May-09			Index Future	1	40,000	0.00	Member	Sell
Total for AL13 Index Future:					2	80,000	0.00		
15:39:31	ALBI On 07-May-09			Index Future	1	130,000	0.00	Member	Buy
15:39:31	ALBI On 07-May-09			Index Future	1	130,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
Total for ALBI Index Future:					2	260,000	0.00		
10:06:44	R157 On 07-May-09			Bond Future	1	11,000,000	142,765.74	Member	Buy
10:06:44	R157 On 07-May-09			Bond Future	1	11,000,000	0.00	Client	Sell
16:13:18	R157 On 07-May-09			Bond Future	1	12,000,000	0.00	Client	Sell
16:13:18	R157 On 07-May-09			Bond Future	1	12,000,000	155,889.83	Member	Buy
Total for R157 Bond Future:					4	46,000,000	298,655.57		
10:02:39	R186 On 07-May-09	6.50	Call	Option on Bond Future	1	9,700,000	0.00		Sell
10:02:39	R186 On 07-May-09	6.50	Call	Option on Bond Future	1	9,700,000	0.00	Member	Buy
Total for R186 Bond Future:					2	19,400,000	0.00		
10:06:24	R206 On 07-May-09			Bond Future	1	25,000,000	253,538.78	Member	Buy
10:06:24	R206 On 07-May-09			Bond Future	1	25,000,000	0.00	Client	Sell
Total for R206 Bond Future:					2	50,000,000	253,538.78		
Grand Total for all Instruments:					58	159,241,000	774,213.71		