



Derivatives Matched Trades Report

Report for 23/02/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:00:39	\$ / R On 16-Mar-09			Currency Future	1	70,000	0.00	Member	Sell
09:01:37	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Member	Sell
09:02:25	\$ / R On 16-Mar-09			Currency Future	1	5,000	50.36	Client	Buy
09:06:23	\$ / R On 16-Mar-09			Currency Future	1	9,000	90.70	Client	Buy
09:09:25	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Member	Sell
09:12:21	\$ / R On 16-Mar-09			Currency Future	1	70,000	707.53	Client	Buy
09:12:39	\$ / R On 16-Mar-09			Currency Future	1	2,500,000	0.00	Member	Sell
09:12:50	\$ / R On 12-Jun-09			Currency Future	1	50,000	512.16	Client	Buy
09:13:35	\$ / R On 12-Jun-09			Currency Future	1	5,000	51.16	Client	Buy
09:16:09	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Member	Sell
09:16:59	\$ / R On 16-Mar-09			Currency Future	1	10,000	100.50	Client	Buy
09:18:31	\$ / R On 16-Mar-09			Currency Future	1	5,000	50.20	Client	Buy
09:21:21	\$ / R On 12-Jun-09			Currency Future	1	20,000	204.34	Client	Buy
09:24:31	\$ / R On 16-Mar-09			Currency Future	1	4,000	40.12	Client	Buy
09:24:31	\$ / R On 16-Mar-09			Currency Future	1	4,000	0.00	Client	Sell
09:45:04	\$ / R On 16-Mar-09			Currency Future	1	3,000	0.00	Client	Sell
09:45:04	\$ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Client	Sell
09:45:04	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
09:45:04	\$ / R On 16-Mar-09			Currency Future	1	1,000	10.03	Client	Buy
09:45:04	\$ / R On 16-Mar-09			Currency Future	1	3,000	30.09	Client	Buy
09:45:04	\$ / R On 16-Mar-09			Currency Future	1	5,000	50.15	Client	Buy
09:51:19	\$ / R On 16-Mar-09			Currency Future	1	6,000	0.00	Client	Sell
09:51:19	\$ / R On 16-Mar-09			Currency Future	1	6,000	60.06	Client	Buy
09:54:11	\$ / R On 12-Jun-09			Currency Future	1	10,000	102.00	Client	Buy
09:54:11	\$ / R On 12-Jun-09			Currency Future	1	5,000	51.00	Client	Buy

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10:01:37	\$ / R On 12-Jun-09			Currency Future	1	10,000	102.39	Client	Buy
10:07:44	\$ / R On 16-Mar-09			Currency Future	1	2,000	0.00	Client	Sell
10:09:16	\$ / R On 16-Mar-09			Currency Future	1	2,500,000	25,016.25	Member	Buy
10:12:52	\$ / R On 16-Mar-09			Currency Future	1	3,000	30.12	Client	Buy
10:12:52	\$ / R On 16-Mar-09			Currency Future	1	3,000	0.00	Client	Sell
10:33:24	\$ / R On 16-Mar-09			Currency Future	1	2,500,000	0.00	Client	Sell
10:33:40	\$ / R On 16-Mar-09			Currency Future	1	2,500,000	25,544.25	Client	Buy
10:34:43	\$ / R On 16-Mar-09			Currency Future	1	3,500,000	35,904.05	Member	Buy
10:35:39	\$ / R On 12-Jun-09			Currency Future	1	3,500,000	0.00	Member	Sell
10:42:48	\$ / R On 16-Mar-09			Currency Future	1	7,000	70.28	Client	Buy
10:45:07	\$ / R On 12-Jun-09			Currency Future	1	3,500,000	35,904.05	Client	Buy
10:45:20	\$ / R On 16-Mar-09			Currency Future	1	3,500,000	0.00	Client	Sell
10:59:39	\$ / R On 12-Jun-09			Currency Future	1	350,000	3,573.50	Client	Buy
10:59:39	\$ / R On 12-Jun-09			Currency Future	1	350,000	0.00	Member	Sell
12:03:07	\$ / R On 16-Mar-09			Currency Future	1	9,000	90.45	Client	Buy
13:45:50	\$ / R On 14-Sep-09			Currency Future	1	10,000	103.83	Client	Buy
14:34:49	\$ / R On 16-Mar-09			Currency Future	1	4,000	40.16	Client	Buy
14:40:45	\$ / R On 16-Mar-09			Currency Future	1	50,000	502.10	Client	Buy
15:21:48	\$ / R On 16-Mar-09			Currency Future	1	5,000	50.15	Client	Buy
15:23:07	\$ / R On 16-Mar-09			Currency Future	1	40,000	400.80	Client	Buy
15:23:07	\$ / R On 16-Mar-09			Currency Future	1	115,000	1,152.30	Client	Buy
15:23:07	\$ / R On 16-Mar-09			Currency Future	1	50,000	501.25	Client	Buy
15:54:57	\$ / R On 16-Mar-09			Currency Future	1	1,000	10.02	Client	Buy
15:58:00	\$ / R On 16-Mar-09			Currency Future	1	10,000	99.95	Client	Buy
15:59:05	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Member	Sell
16:36:34	\$ / R On 16-Mar-09			Currency Future	1	100,000	1,004.50	Member	Buy
16:38:25	\$ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Member	Sell
16:38:25	\$ / R On 16-Mar-09			Currency Future	1	50,000	502.25	Client	Buy
16:39:16	\$ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Member	Sell
16:39:16	\$ / R On 16-Mar-09			Currency Future	1	50,000	502.25	Client	Buy
16:55:33	\$ / R On 16-Mar-09			Currency Future	1	1,000	10.03	Member	Buy
16:56:21	\$ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Member	Sell
Total for \$ / R Currency Future:					57	25,693,000	133,225.32		

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:06:26	£ / R On 12-Jun-09			Currency Future	1	5,000	74.71	Client	Buy
12:12:30	£ / R On 16-Mar-09			Currency Future	1	10,000	146.00	Member	Buy
12:12:30	£ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
13:37:41	£ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Client	Sell
14:55:42	£ / R On 12-Jun-09			Currency Future	1	5,000	74.60	Client	Buy
Total for £ / R Currency Future:					5	80,000	295.31		
11:44:05	€ / R On 12-Jun-09			Currency Future	1	1,400,000	18,344.34	Member	Buy
12:15:18	€ / R On 12-Jun-09			Currency Future	1	1,400,000	0.00	Client	Sell
Total for € / R Currency Future:					2	2,800,000	18,344.34		
10:59:15	JBAR On 21-Dec-05			jBar	1	50,000,000	0.00	Member	Sell
10:59:15	JBAR On 21-Dec-05			jBar	1	50,000,000	497,900.00	Member	Buy
Total for JBAR jBar:					2	100,000,000	497,900.00		
12:49:28	R186 On 07-May-09			Bond Future	1	9,000,000	0.00	Member	Sell
12:49:28	R186 On 07-May-09			Bond Future	1	9,000,000	111,412.67	Client	Buy
15:07:52	R186 On 07-May-09			Bond Future	1	800,000	0.00	Client	Sell
15:07:52	R186 On 07-May-09			Bond Future	1	800,000	999.37	Client	Buy
Total for R186 Bond Future:					4	19,600,000	112,412.04		
Grand Total for all Instruments:					70	148,173,000	762,177.01		