



Derivatives Matched Trades Report

Report for 02/03/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:55:03	\$ / R On 12-Jun-09			Currency Future	1	10,000	104.80	Member	Buy
09:05:15	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
09:09:28	\$ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Client	Sell
09:16:00	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
09:21:11	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
09:21:23	\$ / R On 16-Mar-09			Currency Future	1	20,000	0.00	Client	Sell
09:30:36	\$ / R On 16-Mar-09			Currency Future	1	30,000	0.00	Client	Sell
09:30:36	\$ / R On 16-Mar-09			Currency Future	1	200,000	0.00	Client	Sell
09:31:39	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
09:31:52	\$ / R On 16-Mar-09			Currency Future	1	40,000	0.00	Client	Sell
09:32:57	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
09:32:57	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
09:34:05	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Member	Sell
09:35:01	\$ / R On 16-Mar-09			Currency Future	1	1,000	10.41	Member	Buy
09:35:18	\$ / R On 12-Jun-09			Currency Future	1	1,000	10.61	Member	Buy
09:36:18	\$ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Client	Sell
09:36:52	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
09:36:56	\$ / R On 12-Jun-09			Currency Future	1	12,000	127.51	Client	Buy
09:37:08	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
09:38:07	\$ / R On 16-Mar-09			Currency Future	1	40,000	0.00	Client	Sell
09:38:12	\$ / R On 16-Mar-09			Currency Future	1	20,000	0.00	Client	Sell
09:38:54	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
09:42:56	\$ / R On 16-Mar-09			Currency Future	1	9,000	0.00	Client	Sell
09:42:56	\$ / R On 16-Mar-09			Currency Future	1	9,000	93.78	Client	Buy
09:44:38	\$ / R On 12-Jun-09			Currency Future	1	50,000	530.00	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:44:38	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Client	Sell
09:54:08	\$ / R On 16-Mar-09			Currency Future	1	3,180,000	0.00	Member	Sell
09:55:46	\$ / R On 12-Jun-09			Currency Future	1	300,000	0.00	Client	Sell
10:00:17	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
10:03:05	\$ / R On 16-Mar-09			Currency Future	1	3,000	0.00	Client	Sell
10:03:35	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,072.50	Client	Buy
10:03:39	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
10:05:14	\$ / R On 16-Mar-09			Currency Future	1	3,180,000	33,148.00	Client	Buy
10:06:44	\$ / R On 12-Jun-09			Currency Future	1	3,000,000	31,667.70	Member	Buy
10:13:02	\$ / R On 12-Jun-09			Currency Future	1	3,000,000	0.00	Client	Sell
10:15:49	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
10:15:49	\$ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Client	Sell
10:16:03	\$ / R On 12-Jun-09			Currency Future	1	7,000	0.00	Client	Sell
10:19:48	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
10:23:07	\$ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Client	Sell
10:23:28	\$ / R On 16-Mar-09			Currency Future	1	36,000	0.00	Client	Sell
10:25:45	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
10:26:15	\$ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Client	Sell
10:26:25	\$ / R On 12-Jun-09			Currency Future	1	175,000	0.00	Client	Sell
10:26:25	\$ / R On 14-Sep-09			Currency Future	1	7,000	0.00	Client	Sell
10:28:51	\$ / R On 12-Jun-09			Currency Future	1	500,000	0.00	Client	Sell
10:28:51	\$ / R On 12-Jun-09			Currency Future	1	500,000	5,311.25	Member	Buy
10:33:04	\$ / R On 16-Mar-09			Currency Future	1	1,000	10.40	Client	Buy
10:33:04	\$ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Client	Sell
10:38:58	\$ / R On 16-Mar-09			Currency Future	1	3,000	0.00	Client	Sell
10:49:40	\$ / R On 16-Mar-09			Currency Future	1	4,000	41.54	Client	Buy
10:52:22	\$ / R On 16-Mar-09			Currency Future	1	4,980,000	0.00	Client	Sell
10:52:22	\$ / R On 16-Mar-09			Currency Future	1	4,980,000	51,557.94	Client	Buy
11:10:40	\$ / R On 16-Mar-09			Currency Future	1	100,000	0.00	Member	Sell
11:10:40	\$ / R On 16-Mar-09			Currency Future	1	100,000	1,056.55	Client	Buy
11:11:06	\$ / R On 14-Sep-09			Currency Future	1	25,000	0.00	Client	Sell
11:11:32	\$ / R On 16-Mar-09			Currency Future	1	100,000	0.00	Client	Sell
11:11:32	\$ / R On 16-Mar-09			Currency Future	1	100,000	1,056.55	Member	Buy
11:11:52	\$ / R On 12-Jun-09			Currency Future	1	100,000	0.00	Member	Sell
11:11:52	\$ / R On 12-Jun-09			Currency Future	1	100,000	1,056.55	Client	Buy
11:12:21	\$ / R On 12-Jun-09			Currency Future	1	100,000	1,060.65	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:12:21	\$ / R On 12-Jun-09			Currency Future	1	100,000	0.00	Member	Sell
11:12:50	\$ / R On 16-Mar-09			Currency Future	1	100,000	1,041.85	Member	Buy
11:12:50	\$ / R On 16-Mar-09			Currency Future	1	100,000	0.00	Client	Sell
11:13:43	\$ / R On 16-Mar-09			Currency Future	1	4,980,000	51,632.64	Member	Buy
11:13:43	\$ / R On 16-Mar-09			Currency Future	1	4,980,000	0.00	Client	Sell
11:23:43	\$ / R On 16-Mar-09			Currency Future	1	4,000	0.00	Client	Sell
11:23:43	\$ / R On 16-Mar-09			Currency Future	1	4,000	41.60	Client	Buy
11:38:50	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
11:38:50	\$ / R On 16-Mar-09			Currency Future	1	5,000	51.88	Client	Buy
11:47:40	\$ / R On 16-Mar-09			Currency Future	1	30,000	310.83	Member	Buy
11:47:56	\$ / R On 16-Mar-09			Currency Future	1	50,000	518.13	Member	Buy
11:48:17	\$ / R On 16-Mar-09			Currency Future	1	30,000	0.00	Client	Sell
12:03:33	\$ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Client	Sell
12:08:37	\$ / R On 16-Mar-09			Currency Future	1	2,000	20.76	Client	Buy
12:08:37	\$ / R On 16-Mar-09			Currency Future	1	2,000	0.00	Client	Sell
12:09:06	\$ / R On 12-Jun-09			Currency Future	1	100,000	1,055.14	Member	Buy
12:21:04	\$ / R On 16-Mar-09			Currency Future	1	8,000	0.00	Client	Sell
12:23:10	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
12:48:23	\$ / R On 16-Mar-09			Currency Future	1	6,000	0.00	Client	Sell
12:49:07	\$ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Client	Sell
12:54:22	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
12:54:22	\$ / R On 12-Jun-09			Currency Future	1	10,000	105.88	Client	Buy
12:59:16	\$ / R On 12-Jun-09			Currency Future	1	100,000	0.00	Client	Sell
13:05:45	\$ / R On 16-Mar-09			Currency Future	1	40,000	0.00	Client	Sell
13:08:37	\$ / R On 12-Jun-09			Currency Future	1	2,500,000	0.00	Member	Sell
13:11:47	\$ / R On 12-Jun-09			Currency Future	1	2,500,000	26,528.25	Client	Buy
13:19:13	\$ / R On 12-Jun-09			Currency Future	1	3,000	0.00	Client	Sell
13:20:00	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
13:34:49	\$ / R On 16-Mar-09			Currency Future	1	20,000	208.20	Client	Buy
13:43:34	\$ / R On 12-Jun-09			Currency Future	1	594,000	0.00	Member	Sell
13:50:09	\$ / R On 16-Mar-09			Currency Future	1	2,000	0.00	Client	Sell
13:56:25	\$ / R On 12-Jun-09			Currency Future	1	594,000	6,292.54	Member	Buy
13:59:41	\$ / R On 12-Jun-09			Currency Future	1	594,000	0.00	Member	Sell
13:59:41	\$ / R On 12-Jun-09			Currency Future	1	594,000	6,304.42	Client	Buy
14:41:31	\$ / R On 16-Mar-09			Currency Future	1	400,000	0.00	Member	Sell
14:41:58	\$ / R On 16-Mar-09			Currency Future	1	400,000	4,169.72	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
14:43:16	\$ / R On 16-Mar-09			Currency Future	1	490,000	5,108.50	Client	Buy
14:43:16	\$ / R On 16-Mar-09			Currency Future	1	10,000	104.10	Client	Buy
14:43:16	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
15:08:48	\$ / R On 12-Jun-09			Currency Future	1	400,000	4,236.12	Member	Buy
15:09:16	\$ / R On 12-Jun-09			Currency Future	1	400,000	0.00	Client	Sell
15:41:06	\$ / R On 12-Jun-09			Currency Future	1	300,000	0.00	Member	Sell
15:42:00	\$ / R On 12-Jun-09			Currency Future	1	300,000	3,183.30	Client	Buy
15:57:32	\$ / R On 16-Mar-09			Currency Future	1	5,000	52.08	Client	Buy
16:12:50	\$ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Client	Sell
16:24:04	\$ / R On 16-Mar-09			Currency Future	1	40,000	0.00	Client	Sell
16:31:26	\$ / R On 16-Mar-09			Currency Future	1	3,000	0.00	Client	Sell
16:36:38	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
16:41:47	\$ / R On 16-Mar-09			Currency Future	1	25,000	0.00	Client	Sell
16:46:06	\$ / R On 16-Mar-09			Currency Future	1	75,000	0.00	Client	Sell
16:49:21	\$ / R On 16-Mar-09			Currency Future	1	20,000	0.00	Client	Sell
16:53:26	\$ / R On 16-Mar-09			Currency Future	1	2,000	0.00	Client	Sell

Total for \$ / R Currency Future: 113 48,375,000 247,882.65

09:07:16	£ / R On 16-Mar-09			Currency Future	1	35,000	0.00	Client	Sell
09:07:35	£ / R On 16-Mar-09			Currency Future	1	35,000	0.00	Client	Sell
09:18:54	£ / R On 16-Mar-09			Currency Future	1	300,000	4,378.47	Member	Buy
09:24:21	£ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
09:25:47	£ / R On 16-Mar-09			Currency Future	1	300,000	0.00	Client	Sell
09:35:53	£ / R On 12-Jun-09			Currency Future	1	310,000	0.00	Member	Sell
10:04:11	£ / R On 12-Jun-09			Currency Future	1	310,000	4,651.55	Client	Buy
10:09:14	£ / R On 16-Mar-09			Currency Future	1	3,000	0.00	Client	Sell
10:18:37	£ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Client	Sell
10:58:02	£ / R On 16-Mar-09			Currency Future	1	7,000	0.00	Client	Sell
11:10:00	£ / R On 14-Sep-09			Currency Future	1	8,000	0.00	Client	Sell
11:14:17	£ / R On 16-Mar-09			Currency Future	1	20,000	294.65	Member	Buy
11:15:24	£ / R On 16-Mar-09			Currency Future	1	20,000	0.00	Client	Sell
12:21:05	£ / R On 16-Mar-09			Currency Future	1	100,000	0.00	Client	Sell
12:49:26	£ / R On 16-Mar-09			Currency Future	1	200,000	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 £ / R Currency Future:					15	1,660,000	9,324.67		
09:43:42	€ / R On 12-Jun-09			Currency Future	1	766,000	0.00	Member	Sell
09:44:38	€ / R On 12-Jun-09			Currency Future	1	766,000	10,237.59	Client	Buy
11:09:25	€ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
Total for € / R Currency Future:					3	1,537,000	10,237.59		
Grand Total for all Instruments:					131	51,572,000	267,444.91		