



# Derivatives Matched Trades Report

Report for 25/03/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:58:08	\$ / R On 12-Jun-09			Currency Future	1	70,000	0.00	Member	Sell
09:01:52	\$ / R On 12-Jun-09			Currency Future	1	100,000	963.06	Member	Buy
09:03:31	\$ / R On 12-Jun-09			Currency Future	1	20,000	195.20	Member	Buy
09:07:08	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Member	Sell
09:07:29	\$ / R On 12-Jun-09			Currency Future	1	70,000	682.70	Member	Buy
09:08:43	\$ / R On 12-Jun-09			Currency Future	1	1,000	9.78	Member	Buy
09:10:59	\$ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Client	Sell
09:19:05	\$ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Client	Sell
09:24:41	\$ / R On 12-Jun-09			Currency Future	1	100,000	0.00	Member	Sell
09:24:41	\$ / R On 12-Jun-09			Currency Future	1	100,000	963.06	Client	Buy
09:27:43	\$ / R On 14-Jun-10	9.40	Call	Currency Future	1	6,000,000	0.00	Member	Sell
09:27:43	\$ / R On 14-Jun-10	9.40	Call	Currency Future	1	20,596,000	0.00	Member	Sell
09:35:11	\$ / R On 14-Jun-10	12.15	Call	Currency Future	1	6,000,000	0.00	Member	Buy
09:35:46	\$ / R On 12-Jun-09			Currency Future	1	100,000	0.00	Client	Sell
09:35:46	\$ / R On 12-Jun-09			Currency Future	1	100,000	963.06	Member	Buy
09:35:52	\$ / R On 14-Jun-10	12.15	Call	Currency Future	1	20,596,000	0.00	Member	Buy
09:36:08	\$ / R On 12-Jun-09			Currency Future	1	100,000	0.00	Client	Sell
09:45:41	\$ / R On 12-Jun-09			Currency Future	1	2,000	19.57	Client	Buy
10:03:20	\$ / R On 12-Jun-09			Currency Future	1	10,000	97.84	Client	Buy
10:07:09	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Member	Sell
10:27:37	\$ / R On 12-Jun-09	9.65	Call	Currency Future	1	1,000	0.00	Member	Sell
10:29:30	\$ / R On 12-Jun-09	9.85	Call	Currency Future	1	1,000	0.00	Member	Sell
10:39:25	\$ / R On 14-Sep-09			Currency Future	1	50,000	496.25	Client	Buy
10:46:58	\$ / R On 12-Jun-09	9.65	Call	Currency Future	1	1,000	0.00	Client	Buy
10:47:35	\$ / R On 12-Jun-09	9.85	Call	Currency Future	1	1,000	0.00	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
10:55:16	\$ / R On 12-Jun-09			Currency Future	1	20,000	195.40	Client	Buy
11:04:00	\$ / R On 12-Jun-09			Currency Future	1	1,000	9.76	Client	Buy
11:04:00	\$ / R On 12-Jun-09			Currency Future	1	3,000	29.28	Client	Buy
11:04:03	\$ / R On 12-Jun-09			Currency Future	1	10,000	97.49	Client	Buy
11:04:03	\$ / R On 12-Jun-09			Currency Future	1	49,000	477.75	Client	Buy
11:04:03	\$ / R On 12-Jun-09			Currency Future	1	25,000	243.75	Client	Buy
11:12:16	\$ / R On 14-Jun-10	9.40	Call	Currency Future	1	20,596,000	0.00	Member	Buy
11:12:49	\$ / R On 14-Jun-10	9.40	Call	Currency Future	1	6,000,000	0.00	Member	Buy
11:13:52	\$ / R On 12-Jun-09			Currency Future	1	20,000	195.08	Client	Buy
11:14:13	\$ / R On 14-Jun-10	12.15	Call	Currency Future	1	20,596,000	0.00	Member	Sell
11:14:57	\$ / R On 14-Jun-10	12.15	Call	Currency Future	1	6,000,000	0.00	Member	Sell
12:02:43	\$ / R On 12-Jun-09			Currency Future	1	2,000	19.44	Client	Buy
12:02:43	\$ / R On 12-Jun-09			Currency Future	1	1,000	9.72	Client	Buy
12:04:05	\$ / R On 12-Jun-09			Currency Future	1	15,000	145.65	Client	Buy
12:08:40	\$ / R On 12-Jun-09			Currency Future	1	6,000	58.23	Client	Buy
12:34:06	\$ / R On 12-Jun-09			Currency Future	1	3,000	29.12	Client	Buy
12:34:06	\$ / R On 12-Jun-09			Currency Future	1	3,000	0.00	Client	Sell
12:50:17	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
13:15:19	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
14:33:12	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
14:58:15	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
15:16:25	\$ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Client	Sell
15:34:31	\$ / R On 12-Jun-09			Currency Future	1	2,000	19.38	Client	Buy
15:37:34	\$ / R On 12-Jun-09			Currency Future	1	20,000	193.83	Client	Buy
15:37:34	\$ / R On 12-Jun-09			Currency Future	1	18,000	174.45	Client	Buy
15:56:38	\$ / R On 12-Jun-09			Currency Future	1	15,000	145.05	Client	Buy
15:56:55	\$ / R On 12-Jun-09			Currency Future	1	10,000	96.60	Client	Buy
15:59:47	\$ / R On 12-Jun-09			Currency Future	1	15,000	144.75	Client	Buy
16:01:28	\$ / R On 12-Jun-09			Currency Future	1	2,000	19.20	Client	Buy
16:01:28	\$ / R On 12-Jun-09			Currency Future	1	5,000	48.00	Client	Buy
16:13:46	\$ / R On 12-Jun-09			Currency Future	1	500,000	4,819.50	Member	Buy
16:13:46	\$ / R On 12-Jun-09			Currency Future	1	500,000	0.00	Client	Sell
16:26:30	\$ / R On 12-Jun-09			Currency Future	1	350,000	3,368.75	Client	Buy
16:36:01	\$ / R On 12-Jun-09			Currency Future	1	1,000	9.62	Client	Buy
16:36:15	\$ / R On 12-Jun-09			Currency Future	1	40,000	384.80	Client	Buy
16:38:42	\$ / R On 12-Jun-09			Currency Future	1	25,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:40:38	\$ / R On 12-Jun-09			Currency Future	1	25,000	240.45	Client	Buy
16:45:20	\$ / R On 12-Jun-09			Currency Future	1	2,000	19.20	Client	Buy
16:46:22	\$ / R On 12-Jun-09			Currency Future	1	3,000	28.80	Client	Buy
<b>Total for \$ / R Currency Future:</b>					<b>64</b>	<b>109,007,000</b>	<b>15,613.57</b>		
09:03:32	£ / R On 12-Jun-09			Currency Future	1	150,000	2,115.06	Member	Buy
09:26:26	£ / R On 12-Jun-09			Currency Future	1	150,000	0.00	Client	Sell
13:52:23	£ / R On 12-Jun-09			Currency Future	1	2,000	28.30	Client	Buy
<b>Total for £ / R Currency Future:</b>					<b>3</b>	<b>302,000</b>	<b>2,143.36</b>		
<b>Grand Total for all Instruments:</b>					<b>67</b>	<b>109,309,000</b>	<b>17,756.93</b>		