



# Derivatives Matched Trades Report

Report for 05/01/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:01:25	\$ / R On 16-Mar-09			Currency Future	1	50,000	479.26	Member	Buy
09:22:17	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
09:40:47	\$ / R On 16-Mar-09			Currency Future	1	27,000	0.00	Client	Sell
10:25:15	\$ / R On 16-Mar-09			Currency Future	1	8,000	0.00	Client	Sell
10:29:32	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	9,632.60	Member	Buy
11:03:15	\$ / R On 16-Mar-09			Currency Future	1	10,000	96.50	Client	Buy
11:03:15	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
12:21:04	\$ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Client	Sell
13:12:36	\$ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Client	Sell
13:12:36	\$ / R On 16-Mar-09			Currency Future	1	1,000	9.67	Client	Buy
13:21:25	\$ / R On 16-Mar-09			Currency Future	1	500,000	0.00	Member	Sell
13:43:01	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Member	Sell
14:17:44	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Client	Sell
14:37:08	\$ / R On 16-Mar-09			Currency Future	1	500,000	4,835.60	Client	Buy
14:38:39	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	9,656.50	Client	Buy
14:45:44	\$ / R On 16-Mar-09			Currency Future	1	2,000,000	19,246.40	Member	Buy
14:48:40	\$ / R On 16-Mar-09			Currency Future	1	2,000,000	0.00	Client	Sell
15:56:49	\$ / R On 14-Sep-09			Currency Future	1	15,000	150.60	Client	Buy
16:06:36	\$ / R On 16-Mar-09			Currency Future	1	6,000	0.00	Client	Sell
16:06:36	\$ / R On 16-Mar-09			Currency Future	1	6,000	57.99	Client	Buy
16:14:41	\$ / R On 16-Mar-09			Currency Future	1	4,000	38.66	Client	Buy
<b>Total for \$ / R Currency Future:</b>					<b>21</b>	<b>9,193,000</b>	<b>44,203.77</b>		

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
10:44:16	£ / R On 16-Mar-09			Currency Future	1	3,000	41.96	Client	Buy
12:28:24	£ / R On 16-Mar-09			Currency Future	1	1,000	13.99	Client	Buy
13:33:32	£ / R On 16-Mar-09			Currency Future	1	150,000	2,104.68	Member	Buy
13:36:48	£ / R On 16-Mar-09			Currency Future	1	10,000	140.76	Client	Buy
13:52:36	£ / R On 16-Mar-09			Currency Future	1	150,000	0.00	Client	Sell
14:49:37	£ / R On 16-Mar-09			Currency Future	1	2,000	28.00	Client	Buy
16:56:35	£ / R On 16-Mar-09			Currency Future	1	20,000	277.14	Member	Buy
16:59:25	£ / R On 16-Mar-09			Currency Future	1	20,000	0.00	Client	Sell
<b>Total for £ / R Currency Future:</b>					<b>8</b>	<b>356,000</b>	<b>2,606.54</b>		
14:45:16	€ / R On 12-Jun-09			Currency Future	1	10,000	133.50	Client	Buy
<b>Total for € / R Currency Future:</b>					<b>1</b>	<b>10,000</b>	<b>133.50</b>		
<b>Grand Total for all Instruments:</b>					<b>30</b>	<b>9,559,000</b>	<b>46,943.81</b>		