



Derivatives Matched Trades Report

Report for 26/03/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:02:17	\$ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Client	Sell
09:02:17	\$ / R On 12-Jun-09			Currency Future	1	2,000	19.20	Client	Buy
09:18:22	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Client	Sell
09:18:22	\$ / R On 12-Jun-09			Currency Future	1	50,000	480.50	Member	Buy
09:20:19	\$ / R On 12-Jun-09			Currency Future	1	3,000	28.83	Client	Buy
13:01:18	\$ / R On 12-Jun-09			Currency Future	1	50,000	480.00	Client	Buy
13:01:18	\$ / R On 12-Jun-09			Currency Future	1	10,000	96.00	Client	Buy
13:55:49	\$ / R On 12-Jun-09			Currency Future	1	6,000	57.51	Client	Buy
13:58:29	\$ / R On 12-Jun-09			Currency Future	1	50,000	478.25	Client	Buy
14:04:29	\$ / R On 12-Jun-09			Currency Future	1	6,000	57.31	Client	Buy
14:04:29	\$ / R On 12-Jun-09			Currency Future	1	10,000	95.50	Client	Buy
14:04:29	\$ / R On 12-Jun-09			Currency Future	1	50,000	477.50	Client	Buy
14:04:29	\$ / R On 12-Jun-09			Currency Future	1	14,000	133.70	Client	Buy
14:12:49	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
14:24:22	\$ / R On 12-Jun-09			Currency Future	1	18,000	171.72	Client	Buy
14:24:22	\$ / R On 12-Jun-09			Currency Future	1	18,000	0.00	Client	Sell
14:27:08	\$ / R On 12-Jun-09			Currency Future	1	40,000	382.00	Client	Buy
14:44:10	\$ / R On 12-Jun-09			Currency Future	1	2,500,000	0.00	Member	Sell
14:46:17	\$ / R On 12-Jun-09			Currency Future	1	2,500,000	23,900.25	Client	Buy
14:52:45	\$ / R On 14-Dec-09			Currency Future	1	10,000	98.07	Client	Buy
14:56:17	\$ / R On 12-Jun-09			Currency Future	1	2,000	19.05	Client	Buy
14:56:17	\$ / R On 12-Jun-09			Currency Future	1	4,000	38.10	Client	Buy
14:59:04	\$ / R On 12-Jun-09			Currency Future	1	1,000	9.50	Client	Buy
14:59:04	\$ / R On 12-Jun-09			Currency Future	1	5,000	47.50	Client	Buy
14:59:04	\$ / R On 12-Jun-09			Currency Future	1	14,000	133.00	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
14:59:04	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
14:59:04	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
14:59:04	\$ / R On 12-Jun-09			Currency Future	1	14,000	0.00	Client	Sell
14:59:14	\$ / R On 12-Jun-09			Currency Future	1	6,000	57.00	Client	Buy
14:59:14	\$ / R On 12-Jun-09			Currency Future	1	6,000	0.00	Client	Sell
14:59:14	\$ / R On 12-Jun-09			Currency Future	1	14,000	0.00	Client	Sell
14:59:14	\$ / R On 12-Jun-09			Currency Future	1	14,000	133.00	Client	Buy
16:11:11	\$ / R On 12-Jun-09			Currency Future	1	250,000	2,384.78	Member	Buy
16:12:51	\$ / R On 12-Jun-09			Currency Future	1	250,000	0.00	Member	Sell
16:15:58	\$ / R On 12-Jun-09			Currency Future	1	250,000	2,390.65	Member	Buy
16:16:12	\$ / R On 12-Jun-09			Currency Future	1	250,000	2,390.90	Member	Buy
16:16:27	\$ / R On 12-Jun-09			Currency Future	1	250,000	2,385.03	Member	Buy
16:16:48	\$ / R On 12-Jun-09			Currency Future	1	250,000	2,390.05	Member	Buy
16:17:09	\$ / R On 12-Jun-09			Currency Future	1	250,000	2,390.05	Member	Buy
16:17:26	\$ / R On 12-Jun-09			Currency Future	1	250,000	2,389.83	Member	Buy
16:17:59	\$ / R On 12-Jun-09			Currency Future	1	250,000	2,389.83	Member	Buy
16:18:16	\$ / R On 14-Sep-09			Currency Future	1	250,000	2,421.88	Member	Buy
16:18:33	\$ / R On 14-Sep-09			Currency Future	1	250,000	2,420.73	Member	Buy
16:18:49	\$ / R On 14-Sep-09			Currency Future	1	250,000	2,420.85	Member	Buy
16:19:01	\$ / R On 14-Sep-09			Currency Future	1	250,000	2,417.70	Member	Buy
16:20:54	\$ / R On 12-Jun-09			Currency Future	1	250,000	0.00	Member	Sell
16:21:19	\$ / R On 12-Jun-09			Currency Future	1	250,000	0.00	Member	Sell
16:21:34	\$ / R On 12-Jun-09			Currency Future	1	250,000	0.00	Member	Sell
16:22:26	\$ / R On 12-Jun-09			Currency Future	1	250,000	0.00	Member	Sell
16:23:24	\$ / R On 12-Jun-09			Currency Future	1	250,000	0.00	Member	Sell
16:23:48	\$ / R On 12-Jun-09			Currency Future	1	250,000	0.00	Member	Sell
16:28:25	\$ / R On 12-Jun-09			Currency Future	1	250,000	2,393.80	Member	Buy
16:29:47	\$ / R On 14-Sep-09			Currency Future	1	250,000	0.00	Member	Sell
16:30:35	\$ / R On 14-Sep-09			Currency Future	1	250,000	0.00	Member	Sell
16:30:59	\$ / R On 14-Sep-09			Currency Future	1	250,000	0.00	Member	Sell
16:31:19	\$ / R On 14-Sep-09			Currency Future	1	250,000	0.00	Member	Sell
16:31:54	\$ / R On 12-Jun-09			Currency Future	1	250,000	0.00	Member	Sell
16:32:27	\$ / R On 12-Jun-09			Currency Future	1	250,000	0.00	Member	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:					58	11,985,000	58,579.54		
09:08:15	£ / R On 12-Jun-09			Currency Future	1	3,000	42.24	Client	Buy
11:06:07	£ / R On 14-Sep-09			Currency Future	1	5,000	71.00	Client	Buy
11:20:15	£ / R On 12-Jun-09			Currency Future	1	50,000	699.50	Client	Buy
13:01:23	£ / R On 12-Jun-09			Currency Future	1	2,000	27.93	Client	Buy
13:02:32	£ / R On 12-Jun-09			Currency Future	1	50,000	698.00	Client	Buy
14:01:26	£ / R On 12-Jun-09			Currency Future	1	100,000	1,393.00	Client	Buy
15:45:38	£ / R On 12-Jun-09			Currency Future	1	5,000	69.60	Client	Buy
15:45:38	£ / R On 12-Jun-09			Currency Future	1	100,000	1,392.00	Client	Buy
15:50:45	£ / R On 12-Jun-09			Currency Future	1	20,000	278.10	Client	Buy
15:51:41	£ / R On 12-Jun-09			Currency Future	1	20,000	278.00	Client	Buy
15:51:41	£ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Client	Sell
15:52:58	£ / R On 12-Jun-09			Currency Future	1	200,000	2,780.00	Client	Buy
15:52:58	£ / R On 12-Jun-09			Currency Future	1	80,000	1,112.00	Client	Buy
15:52:58	£ / R On 12-Jun-09			Currency Future	1	5,000	69.50	Client	Buy
16:04:06	£ / R On 12-Jun-09			Currency Future	1	5,000	69.50	Client	Buy
16:06:17	£ / R On 12-Jun-09			Currency Future	1	5,000	69.48	Client	Buy
16:12:11	£ / R On 12-Jun-09			Currency Future	1	5,000	69.45	Client	Buy
16:40:39	£ / R On 12-Jun-09			Currency Future	1	10,000	138.80	Client	Buy
16:40:49	£ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Member	Sell
16:41:00	£ / R On 12-Jun-09			Currency Future	1	100,000	1,387.00	Client	Buy
16:41:11	£ / R On 12-Jun-09			Currency Future	1	100,000	0.00	Member	Sell
16:43:10	£ / R On 12-Jun-09			Currency Future	1	10,000	138.50	Member	Buy
16:43:28	£ / R On 12-Jun-09			Currency Future	1	100,000	1,384.59	Member	Buy
Total for £ / R Currency Future:					23	1,005,000	12,168.18		
13:02:59	€ / R On 12-Jun-09			Currency Future	1	50,000	651.50	Client	Buy
14:15:56	€ / R On 12-Jun-09			Currency Future	1	50,000	650.00	Client	Buy
15:45:49	€ / R On 12-Jun-09			Currency Future	1	50,000	648.50	Client	Buy
15:45:49	€ / R On 12-Jun-09			Currency Future	1	50,000	648.50	Client	Buy
15:49:47	€ / R On 12-Jun-09			Currency Future	1	7,600,000	98,144.12	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:52:00	€ / R On 12-Jun-09			Currency Future	1	7,600,000	0.00	Client	Sell
Total for € / R Currency Future:					6	15,400,000	100,742.62		
Grand Total for all Instruments:					87	28,390,000	171,490.34		