



Derivatives Matched Trades Report

Report for 27/01/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:53:30	\$ / R On 16-Mar-09			Currency Future	1	400,000	0.00	Client	Sell
09:03:09	\$ / R On 16-Mar-09			Currency Future	1	5,000	50.87	Client	Buy
09:05:41	\$ / R On 16-Mar-09			Currency Future	1	5,000	50.87	Client	Buy
09:07:21	\$ / R On 16-Mar-09			Currency Future	1	10,000	101.83	Client	Buy
09:10:39	\$ / R On 16-Mar-09			Currency Future	1	10,000	101.83	Client	Buy
09:18:37	\$ / R On 16-Mar-09			Currency Future	1	400,000	4,148.60	Member	Buy
09:18:59	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
09:18:59	\$ / R On 16-Mar-09			Currency Future	1	10,000	101.75	Client	Buy
09:22:07	\$ / R On 16-Mar-09			Currency Future	1	120,000	1,219.20	Client	Buy
09:22:56	\$ / R On 16-Mar-09			Currency Future	1	5,000	50.75	Client	Buy
09:22:56	\$ / R On 12-Jun-09			Currency Future	1	100,000	1,036.00	Client	Buy
09:25:38	\$ / R On 16-Mar-09			Currency Future	1	100,000	0.00	Member	Sell
09:39:01	\$ / R On 16-Mar-09			Currency Future	1	10,000	101.20	Client	Buy
09:40:01	\$ / R On 16-Mar-09			Currency Future	1	10,000	101.15	Client	Buy
09:43:57	\$ / R On 16-Mar-09			Currency Future	1	30,000	303.99	Client	Buy
10:27:29	\$ / R On 16-Mar-09			Currency Future	1	3,000	30.45	Client	Buy
10:52:54	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Member	Sell
10:56:05	\$ / R On 16-Mar-09			Currency Future	1	10,000	101.52	Client	Buy
11:03:28	\$ / R On 14-Sep-09			Currency Future	1	4,000	42.02	Client	Buy
11:03:28	\$ / R On 14-Sep-09			Currency Future	1	4,000	42.02	Client	Buy
11:05:03	\$ / R On 16-Mar-09			Currency Future	1	40,000	404.80	Client	Buy
11:07:08	\$ / R On 16-Mar-09			Currency Future	1	2,000	20.20	Client	Buy
11:07:08	\$ / R On 16-Mar-09			Currency Future	1	5,000	50.50	Client	Buy
11:13:54	\$ / R On 16-Mar-09			Currency Future	1	50,000	508.13	Client	Buy
11:13:54	\$ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:26:26	\$ / R On 16-Mar-09			Currency Future	1	30,000	0.00	Client	Sell
11:45:00	\$ / R On 16-Mar-09			Currency Future	1	30,000	0.00	Client	Sell
11:54:26	\$ / R On 16-Mar-09			Currency Future	1	30,000	0.00	Client	Sell
11:54:26	\$ / R On 16-Mar-09			Currency Future	1	40,000	0.00	Client	Sell
12:28:03	\$ / R On 16-Mar-09			Currency Future	1	500,000	0.00	Member	Sell
12:28:03	\$ / R On 16-Mar-09			Currency Future	1	500,000	5,126.25	Client	Buy
12:30:39	\$ / R On 16-Mar-09			Currency Future	1	100,000	1,015.50	Client	Buy
12:34:41	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
12:36:25	\$ / R On 16-Mar-09			Currency Future	1	5,000	51.30	Client	Buy
12:37:47	\$ / R On 16-Mar-09			Currency Future	1	10,000	102.60	Client	Buy
13:00:24	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Member	Sell
13:02:26	\$ / R On 16-Mar-09			Currency Future	1	5,000	51.30	Member	Buy
13:02:46	\$ / R On 16-Mar-09	9.85	Call	Currency Future	1	299,000	0.00	Client	Sell
13:02:46	\$ / R On 16-Mar-09	9.85	Call	Currency Future	1	299,000	0.00	Client	Buy
13:03:15	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
13:03:45	\$ / R On 16-Mar-09			Currency Future	1	5,000	52.10	Client	Buy
13:20:59	\$ / R On 16-Mar-09	12.30	Call	Currency Future	1	299,000	0.00	Client	Sell
13:20:59	\$ / R On 16-Mar-09	12.30	Call	Currency Future	1	299,000	0.00	Client	Buy
13:48:44	\$ / R On 16-Mar-09			Currency Future	1	30,000	0.00	Client	Sell
14:17:29	\$ / R On 16-Mar-09			Currency Future	1	3,000	30.70	Client	Buy
14:46:48	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Member	Sell
14:51:06	\$ / R On 16-Mar-09			Currency Future	1	2,000	0.00	Member	Sell
14:51:06	\$ / R On 16-Mar-09			Currency Future	1	2,000	20.34	Client	Buy
15:39:26	\$ / R On 16-Mar-09			Currency Future	1	10,000	101.61	Client	Buy
15:39:26	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Member	Sell
15:39:51	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Member	Sell
15:39:51	\$ / R On 16-Mar-09			Currency Future	1	10,000	101.61	Client	Buy
15:56:10	\$ / R On 16-Mar-09			Currency Future	1	10,000	101.50	Client	Buy
15:56:10	\$ / R On 16-Mar-09			Currency Future	1	10,000	101.50	Client	Buy
15:56:10	\$ / R On 16-Mar-09			Currency Future	1	10,000	101.50	Client	Buy
15:56:10	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Member	Sell
15:56:10	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Member	Sell
15:56:10	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Member	Sell
15:59:24	\$ / R On 16-Mar-09			Currency Future	1	4,000	40.62	Client	Buy
15:59:24	\$ / R On 16-Mar-09			Currency Future	1	4,000	0.00	Member	Sell
16:15:33	\$ / R On 12-Jun-09			Currency Future	1	5,000	51.72	Client	Buy

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16:55:29	\$ / R On 16-Mar-09			Currency Future	1	15,000	0.00	Client	Sell
Total for \$ / R Currency Future:					62	4,039,000	15,617.81		
11:01:50	£ / R On 12-Jun-09			Currency Future	1	150,000	0.00	Client	Sell
11:01:50	£ / R On 12-Jun-09			Currency Future	1	150,000	2,196.23	Member	Buy
11:43:58	£ / R On 12-Jun-09			Currency Future	1	15,000	0.00	Client	Sell
12:05:07	£ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
14:00:04	£ / R On 16-Mar-09			Currency Future	1	3,000	43.20	Client	Buy
14:46:40	£ / R On 12-Jun-09			Currency Future	1	1,000	14.65	Client	Buy
14:46:40	£ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Member	Sell
15:57:40	£ / R On 12-Jun-09			Currency Future	1	10,000	145.00	Client	Buy
15:57:40	£ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Member	Sell
Total for £ / R Currency Future:					9	345,000	2,399.08		
15:49:08	ZAAD On 16-Mar-09			Currency Future	1	74,000	0.00	Member	Sell
15:50:05	ZAAD On 16-Mar-09			Currency Future	1	74,000	487.55	Member	Buy
15:54:57	ZAAD On 16-Mar-09			Currency Future	1	74,000	487.55	Member	Buy
15:55:26	ZAAD On 16-Mar-09			Currency Future	1	74,000	0.00	Member	Sell
15:56:05	ZAAD On 16-Mar-09			Currency Future	1	74,000	0.00	Member	Sell
15:56:05	ZAAD On 16-Mar-09			Currency Future	1	74,000	74.00	Member	Buy
Total for ZAAD Currency Future:					6	444,000	1,049.10		
Grand Total for all Instruments:					77	4,828,000	19,065.98		