



Derivatives Matched Trades Report

Report for 03/03/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:04:13	\$ / R On 16-Mar-09			Currency Future	1	30,000	0.00	Client	Sell
09:06:03	\$ / R On 14-Sep-09			Currency Future	1	20,000	0.00	Client	Sell
09:07:28	\$ / R On 16-Mar-09			Currency Future	1	40,000	0.00	Client	Sell
09:09:36	\$ / R On 16-Mar-09			Currency Future	1	40,000	0.00	Client	Sell
09:09:51	\$ / R On 16-Mar-09			Currency Future	1	40,000	0.00	Client	Sell
09:15:42	\$ / R On 16-Mar-09			Currency Future	1	500,000	0.00	Client	Sell
09:17:28	\$ / R On 16-Mar-09			Currency Future	1	2,200,000	22,971.74	Member	Buy
09:19:40	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Client	Sell
09:27:52	\$ / R On 16-Mar-09			Currency Future	1	2,200,000	0.00	Client	Sell
09:28:46	\$ / R On 16-Mar-09			Currency Future	1	1,000	10.52	Client	Buy
09:28:59	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
09:48:01	\$ / R On 12-Jun-09			Currency Future	1	5,000,000	53,169.50	Member	Buy
09:56:23	\$ / R On 12-Jun-09			Currency Future	1	100,000	1,066.12	Member	Buy
09:57:29	\$ / R On 16-Mar-09			Currency Future	1	5,000	52.15	Client	Buy
10:01:39	\$ / R On 12-Jun-09			Currency Future	1	100,000	0.00	Client	Sell
10:06:33	\$ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Client	Sell
10:19:58	\$ / R On 12-Jun-09			Currency Future	1	5,000,000	0.00	Client	Sell
10:26:56	\$ / R On 16-Mar-09			Currency Future	1	40,000	0.00	Client	Sell
10:29:35	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Member	Sell
10:36:48	\$ / R On 12-Jun-09			Currency Future	1	50,000	531.43	Client	Buy
11:01:44	\$ / R On 16-Mar-09			Currency Future	1	1,000	10.43	Client	Buy
11:01:44	\$ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Client	Sell
11:29:03	\$ / R On 12-Jun-09			Currency Future	1	4,000	0.00	Client	Sell
11:31:25	\$ / R On 16-Mar-09			Currency Future	1	19,000	0.00	Client	Sell
11:35:34	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:35:35	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
11:38:45	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Member	Sell
11:44:21	\$ / R On 12-Jun-09			Currency Future	1	100,000	0.00	Client	Sell
11:56:25	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Client	Sell
11:56:48	\$ / R On 12-Jun-09			Currency Future	1	2,500,000	26,683.25	Member	Buy
12:00:08	\$ / R On 16-Mar-09			Currency Future	1	50,000	524.25	Member	Buy
12:01:09	\$ / R On 16-Mar-09			Currency Future	1	64,000	0.00	Client	Sell
12:01:09	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
12:02:53	\$ / R On 12-Jun-09			Currency Future	1	50,000	534.17	Client	Buy
12:03:07	\$ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Client	Sell
12:03:47	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
12:22:29	\$ / R On 12-Jun-09			Currency Future	1	100,000	0.00	Client	Sell
12:24:36	\$ / R On 12-Jun-09			Currency Future	1	100,000	1,072.94	Member	Buy
12:28:41	\$ / R On 12-Jun-09			Currency Future	1	200,000	0.00	Member	Sell
12:30:13	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
12:31:20	\$ / R On 16-Mar-09			Currency Future	1	20,000	0.00	Client	Sell
12:31:20	\$ / R On 12-Jun-09			Currency Future	1	40,000	0.00	Client	Sell
12:36:15	\$ / R On 12-Jun-09			Currency Future	1	200,000	2,147.88	Client	Buy
12:38:13	\$ / R On 16-Mar-09			Currency Future	1	15,000	0.00	Client	Sell
12:38:23	\$ / R On 16-Mar-09			Currency Future	1	15,000	157.60	Member	Buy
12:39:19	\$ / R On 16-Mar-09			Currency Future	1	15,000	0.00	Member	Sell
12:42:32	\$ / R On 12-Jun-09			Currency Future	1	2,500,000	26,772.25	Member	Buy
12:44:21	\$ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Client	Sell
12:48:43	\$ / R On 12-Jun-09			Currency Future	1	100,000	0.00	Client	Sell
12:49:31	\$ / R On 16-Mar-09			Currency Future	1	1,700,000	0.00	Member	Sell
13:30:12	\$ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Client	Sell
13:30:12	\$ / R On 16-Mar-09			Currency Future	1	1,000	10.54	Client	Buy
13:34:41	\$ / R On 12-Jun-09			Currency Future	1	2,500,000	0.00	Client	Sell
13:35:21	\$ / R On 12-Jun-09			Currency Future	1	2,500,000	0.00	Client	Sell
13:35:41	\$ / R On 16-Mar-09			Currency Future	1	1,700,000	17,873.46	Client	Buy
13:39:22	\$ / R On 16-Mar-09			Currency Future	1	9,500,000	0.00	Member	Sell
13:44:03	\$ / R On 12-Jun-09			Currency Future	1	50,000	537.75	Member	Buy
13:44:03	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Client	Sell
13:46:28	\$ / R On 16-Mar-09			Currency Future	1	3,000	0.00	Client	Sell
13:46:28	\$ / R On 16-Mar-09			Currency Future	1	3,000	31.62	Client	Buy
13:47:36	\$ / R On 12-Jun-09			Currency Future	1	50,000	538.30	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
13:54:30	\$ / R On 12-Jun-09			Currency Future	1	100,000	0.00	Client	Sell
13:54:30	\$ / R On 12-Jun-09			Currency Future	1	100,000	1,074.00	Member	Buy
13:56:35	\$ / R On 16-Mar-09			Currency Future	1	20,000	211.00	Client	Buy
13:56:35	\$ / R On 16-Mar-09			Currency Future	1	20,000	0.00	Client	Sell
14:00:10	\$ / R On 16-Mar-09			Currency Future	1	5,000	52.75	Client	Buy
14:03:55	\$ / R On 16-Mar-09			Currency Future	1	150,000	1,563.27	Member	Buy
14:07:30	\$ / R On 16-Mar-09			Currency Future	1	7,000	73.78	Client	Buy
14:08:27	\$ / R On 16-Mar-09			Currency Future	1	150,000	0.00	Member	Sell
15:14:15	\$ / R On 16-Mar-09			Currency Future	1	9,500,000	100,308.60	Client	Buy
15:32:37	\$ / R On 12-Jun-09			Currency Future	1	30,000	322.23	Member	Buy
15:35:12	\$ / R On 12-Jun-09			Currency Future	1	30,000	0.00	Member	Sell
15:35:42	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
15:35:56	\$ / R On 12-Jun-09			Currency Future	1	5,000	53.26	Member	Buy
15:41:03	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Member	Sell
16:34:30	\$ / R On 16-Mar-09			Currency Future	1	30,000	0.00	Client	Sell
16:45:22	\$ / R On 16-Mar-09			Currency Future	1	35,000	0.00	Client	Sell
16:51:55	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell

Total for \$ / R Currency Future: 78 50,057,000 258,354.79

10:19:15	£ / R On 16-Mar-09			Currency Future	1	250,000	3,598.20	Member	Buy
10:19:58	£ / R On 16-Mar-09			Currency Future	1	250,000	3,593.20	Member	Buy
11:12:02	£ / R On 16-Mar-09			Currency Future	1	250,000	0.00	Client	Sell
11:12:18	£ / R On 16-Mar-09			Currency Future	1	250,000	0.00	Client	Sell
11:36:55	£ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
11:44:23	£ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
12:01:21	£ / R On 16-Mar-09			Currency Future	1	3,000	0.00	Client	Sell
12:01:21	£ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Client	Sell
12:04:28	£ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Client	Sell
12:31:21	£ / R On 16-Mar-09			Currency Future	1	100,000	0.00	Client	Sell
12:31:21	£ / R On 16-Mar-09			Currency Future	1	2,000	0.00	Client	Sell
14:00:00	£ / R On 12-Jun-09			Currency Future	1	40,000	534.56	Client	Buy
14:03:05	£ / R On 16-Mar-09			Currency Future	1	110,000	0.00	Member	Sell
14:03:35	£ / R On 12-Jun-09			Currency Future	1	40,000	0.00	Member	Sell
14:07:45	£ / R On 16-Mar-09			Currency Future	1	110,000	1,444.17	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
14:08:07	£ / R On 12-Jun-09			Currency Future	1	40,000	534.56	Member	Buy
14:19:24	£ / R On 16-Mar-09			Currency Future	1	110,000	1,444.17	Client	Buy
14:24:26	£ / R On 12-Jun-09			Currency Future	1	40,000	0.00	Member	Sell
14:25:11	£ / R On 16-Mar-09			Currency Future	1	110,000	0.00	Member	Sell
14:52:06	£ / R On 16-Mar-09			Currency Future	1	4,000	0.00	Client	Sell
Total for £ / R Currency Future:					20	1,824,000	11,148.85		
09:05:30	€ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Client	Sell
10:51:09	€ / R On 16-Mar-09			Currency Future	1	15,000	0.00	Client	Sell
12:01:09	€ / R On 12-Jun-09			Currency Future	1	40,000	0.00	Client	Sell
14:00:00	€ / R On 12-Jun-09			Currency Future	1	40,000	0.00	Client	Sell
14:19:04	€ / R On 16-Mar-09			Currency Future	1	110,000	0.00	Client	Sell
14:24:52	€ / R On 12-Jun-09			Currency Future	1	40,000	534.56	Member	Buy
14:25:24	€ / R On 16-Mar-09			Currency Future	1	110,000	1,444.17	Member	Buy
Total for € / R Currency Future:					7	356,000	1,978.72		
08:59:30	ZAAD On 12-Jun-09			Currency Future	1	200,000	1,339.36	Member	Buy
09:11:23	ZAAD On 12-Jun-09			Currency Future	1	200,000	0.00	Client	Sell
12:33:40	ZAAD On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
12:45:26	ZAAD On 16-Mar-09			Currency Future	1	1,000	0.00	Client	Sell
Total for ZAAD Currency Future:					4	411,000	1,339.36		
Grand Total for all Instruments:					109	52,648,000	272,821.72		