



# Derivatives Matched Trades Report

Report for 05/03/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:59:03	\$ / R On 12-Jun-09			Currency Future	1	5,000,000	0.00	Member	Sell
09:17:57	\$ / R On 12-Jun-09			Currency Future	1	5,000,000	53,277.50	Client	Buy
09:17:58	\$ / R On 14-Sep-09			Currency Future	1	20,000	214.70	Client	Buy
09:23:48	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Member	Sell
09:24:52	\$ / R On 16-Mar-09			Currency Future	1	5,000	52.01	Client	Buy
09:34:30	\$ / R On 12-Jun-09			Currency Future	1	5,000,000	0.00	Member	Sell
09:35:37	\$ / R On 16-Mar-09			Currency Future	1	1,000	10.39	Client	Buy
09:35:53	\$ / R On 16-Mar-09			Currency Future	1	40,000	415.20	Client	Buy
09:36:10	\$ / R On 16-Mar-09			Currency Future	1	40,000	415.20	Client	Buy
09:45:00	\$ / R On 16-Mar-09			Currency Future	1	5,000	51.83	Client	Buy
09:48:22	\$ / R On 16-Mar-09			Currency Future	1	3,000	31.05	Client	Buy
09:48:22	\$ / R On 16-Mar-09			Currency Future	1	2,000	0.00	Client	Sell
09:48:22	\$ / R On 16-Mar-09			Currency Future	1	3,000	0.00	Client	Sell
09:48:22	\$ / R On 16-Mar-09			Currency Future	1	2,000	20.70	Client	Buy
09:49:00	\$ / R On 16-Mar-09			Currency Future	1	3,000	0.00	Client	Sell
09:49:00	\$ / R On 16-Mar-09			Currency Future	1	12,000	124.20	Client	Buy
09:49:00	\$ / R On 16-Mar-09			Currency Future	1	12,000	0.00	Client	Sell
09:49:00	\$ / R On 16-Mar-09			Currency Future	1	3,000	31.05	Client	Buy
10:17:22	\$ / R On 12-Jun-09			Currency Future	1	5,000,000	52,889.50	Client	Buy
10:20:39	\$ / R On 16-Mar-09			Currency Future	1	10,000	103.80	Client	Buy
10:41:59	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
10:42:57	\$ / R On 12-Jun-09			Currency Future	1	4,500,000	0.00	Member	Sell
10:45:45	\$ / R On 12-Jun-09			Currency Future	1	4,000	0.00	Client	Sell
11:49:22	\$ / R On 12-Jun-09			Currency Future	1	200,000	0.00	Member	Sell
11:51:50	\$ / R On 16-Mar-09			Currency Future	1	10,000	104.20	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:59:13	\$ / R On 12-Jun-09			Currency Future	1	200,000	2,126.84	Client	Buy
12:15:34	\$ / R On 12-Jun-09			Currency Future	1	4,500,000	47,718.45	Client	Buy
12:19:31	\$ / R On 16-Mar-09			Currency Future	1	1,000	10.40	Client	Buy
12:19:31	\$ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Client	Sell
13:18:11	\$ / R On 16-Mar-09			Currency Future	1	3,000	0.00	Client	Sell
13:22:21	\$ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Client	Sell
13:23:11	\$ / R On 16-Mar-09			Currency Future	1	25,000	0.00	Client	Sell
13:34:23	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
13:46:10	\$ / R On 16-Mar-09			Currency Future	1	2,000	0.00	Client	Sell
13:46:43	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
13:48:40	\$ / R On 12-Jun-09			Currency Future	1	2,500,000	26,930.25	Member	Buy
13:57:24	\$ / R On 12-Jun-09			Currency Future	1	2,500,000	0.00	Client	Sell
14:23:55	\$ / R On 14-Sep-09			Currency Future	1	45,000	0.00	Client	Sell
15:14:55	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
15:14:55	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
15:34:45	\$ / R On 12-Jun-09			Currency Future	1	2,500,000	26,743.00	Member	Buy
15:38:31	\$ / R On 16-Mar-09			Currency Future	1	2,000	0.00	Client	Sell
15:39:18	\$ / R On 12-Jun-09			Currency Future	1	6,000	0.00	Client	Sell
15:42:32	\$ / R On 16-Mar-09			Currency Future	1	20,000	0.00	Client	Sell
15:46:23	\$ / R On 16-Mar-09			Currency Future	1	2,000	0.00	Client	Sell
15:46:23	\$ / R On 16-Mar-09			Currency Future	1	2,000	21.18	Client	Buy
16:25:46	\$ / R On 14-Sep-09			Currency Future	1	25,000	272.22	Member	Buy
16:27:32	\$ / R On 16-Mar-09			Currency Future	1	22,000	0.00	Client	Sell
16:28:42	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Client	Sell
16:33:48	\$ / R On 16-Mar-09			Currency Future	1	5,000	52.89	Member	Buy
16:34:25	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
16:42:41	\$ / R On 16-Mar-09			Currency Future	1	40,000	0.00	Client	Sell
16:42:58	\$ / R On 16-Mar-09			Currency Future	1	40,000	0.00	Client	Sell
16:43:12	\$ / R On 14-Sep-09			Currency Future	1	25,000	0.00	Client	Sell
16:43:26	\$ / R On 12-Jun-09			Currency Future	1	2,500,000	0.00	Client	Sell

**Total for \$ / R Currency Future:**

**55**

**39,938,000**

**211,616.54**

11:08:20 £ / R On 14-Sep-09

Currency Future

1

5,000

0.00

Client

Sell

11:55:35 £ / 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
13:04:17	£ / R On 16-Mar-09			Currency Future	1	50,000	738.77	Client	Buy
13:35:35	£ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Client	Sell
<b>Total for £ / R Currency Future:</b>					<b>4</b>	<b>155,000</b>	<b>738.77</b>		
11:12:47	€ / R On 16-Mar-09			Currency Future	1	10,000	131.44	Client	Buy
15:21:55	€ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
<b>Total for € / R Currency Future:</b>					<b>2</b>	<b>15,000</b>	<b>131.44</b>		
16:43:38	ALBI On 07-May-09			Index Future	1	1,240,000	0.00		Buy
16:43:38	ALBI On 07-May-09			Index Future	1	1,240,000	0.00		Sell
16:51:06	ALBI On 07-May-09			Index Future	1	140,000	0.00		Sell
16:51:06	ALBI On 07-May-09			Index Future	1	140,000	0.00		Buy
<b>Total for ALBI Index Future:</b>					<b>4</b>	<b>2,760,000</b>	<b>0.00</b>		
16:28:58	ZAAD On 16-Mar-09			Currency Future	1	50,000	0.00	Client	Sell
<b>Total for ZAAD Currency Future:</b>					<b>1</b>	<b>50,000</b>	<b>0.00</b>		
<b>Grand Total for all Instruments:</b>					<b>66</b>	<b>42,918,000</b>	<b>212,486.75</b>		