



Derivatives Matched Trades Report

Report for 06/03/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:51:21	\$ / R On 16-Mar-09			Currency Future	1	200,000	0.00	Member	Sell
08:54:49	\$ / R On 16-Mar-09			Currency Future	1	200,000	2,111.20	Client	Buy
08:56:34	\$ / R On 12-Jun-09			Currency Future	1	5,000,000	0.00	Member	Sell
09:01:25	\$ / R On 12-Jun-09			Currency Future	1	4,000,000	0.00	Member	Sell
09:06:22	\$ / R On 16-Mar-09			Currency Future	1	450,000	0.00	Client	Sell
09:06:26	\$ / R On 14-Sep-09			Currency Future	1	10,000	109.04	Client	Buy
09:08:01	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Member	Sell
09:11:04	\$ / R On 16-Mar-09			Currency Future	1	5,000	52.72	Client	Buy
09:11:24	\$ / R On 12-Jun-09			Currency Future	1	80,000	0.00	Client	Sell
09:12:42	\$ / R On 16-Mar-09			Currency Future	1	16,000	0.00	Client	Sell
09:22:26	\$ / R On 16-Mar-09			Currency Future	1	1,000	10.57	Client	Buy
09:37:35	\$ / R On 16-Mar-09			Currency Future	1	5,000	52.78	Client	Buy
09:59:48	\$ / R On 14-Sep-09			Currency Future	1	4,000	0.00	Client	Sell
10:02:32	\$ / R On 12-Jun-09			Currency Future	1	40,000	431.36	Client	Buy
10:02:32	\$ / R On 12-Jun-09			Currency Future	1	40,000	0.00	Client	Sell
10:07:07	\$ / R On 14-Sep-09			Currency Future	1	6,000	0.00	Client	Sell
10:21:09	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
10:21:09	\$ / R On 12-Jun-09			Currency Future	1	10,000	108.10	Client	Buy
10:22:00	\$ / R On 16-Mar-09			Currency Future	1	30,000	0.00	Client	Sell
10:22:13	\$ / R On 16-Mar-09			Currency Future	1	30,000	0.00	Client	Sell
10:24:27	\$ / R On 12-Jun-09			Currency Future	1	4,000,000	42,956.80	Client	Buy
10:24:46	\$ / R On 12-Jun-09			Currency Future	1	5,000,000	53,821.00	Client	Buy
10:31:45	\$ / R On 16-Mar-09			Currency Future	1	30,000	0.00	Client	Sell
10:47:27	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
10:52:42	\$ / R On 12-Jun-09			Currency Future	1	50,000	540.00	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:12:13	\$ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Client	Sell
11:22:16	\$ / R On 12-Jun-09			Currency Future	1	10,000	108.00	Client	Buy
11:22:16	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
11:26:08	\$ / R On 12-Jun-09			Currency Future	1	4,000,000	43,170.80	Member	Buy
11:56:16	\$ / R On 16-Mar-09			Currency Future	1	1,000	10.64	Client	Buy
12:05:47	\$ / R On 12-Jun-09			Currency Future	1	4,000,000	0.00	Client	Sell
13:51:05	\$ / R On 12-Jun-09			Currency Future	1	50,000	539.25	Client	Buy
13:51:13	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Member	Sell
13:53:07	\$ / R On 12-Jun-09			Currency Future	1	50,000	539.00	Member	Buy
14:24:05	\$ / R On 16-Mar-09	10.45	Call	Currency Future	1	10,000,000	0.00	Member	Buy
14:24:05	\$ / R On 16-Mar-09	10.45	Call	Currency Future	1	10,000,000	0.00	Client	Sell
14:27:07	\$ / R On 16-Mar-09	10.50	Call	Currency Future	1	10,000,000	0.00	Client	Sell
14:27:07	\$ / R On 16-Mar-09	10.50	Call	Currency Future	1	10,000,000	0.00	Member	Buy
15:32:47	\$ / R On 16-Mar-09			Currency Future	1	5,000	52.73	Client	Buy
15:33:04	\$ / R On 16-Mar-09			Currency Future	1	5,000	52.60	Client	Buy
15:33:17	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Member	Sell
15:35:57	\$ / R On 16-Mar-09			Currency Future	1	10,000	105.15	Member	Buy
15:52:31	\$ / R On 12-Jun-09			Currency Future	1	10,000	107.40	Client	Buy
15:52:42	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Member	Sell
15:53:16	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Member	Sell
15:55:14	\$ / R On 16-Mar-09			Currency Future	1	30,000	315.30	Client	Buy
15:55:20	\$ / R On 16-Mar-09			Currency Future	1	30,000	0.00	Member	Sell
15:55:22	\$ / R On 12-Jun-09			Currency Future	1	5,000,000	53,391.50	Member	Buy
15:57:17	\$ / R On 12-Jun-09			Currency Future	1	50,000	535.00	Client	Buy
15:57:25	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Member	Sell
15:58:06	\$ / R On 12-Jun-09			Currency Future	1	10,000	107.29	Member	Buy
15:58:15	\$ / R On 12-Jun-09			Currency Future	1	50,000	536.70	Member	Buy
15:58:26	\$ / R On 16-Mar-09			Currency Future	1	30,000	314.55	Member	Buy
15:58:35	\$ / R On 12-Jun-09			Currency Future	1	50,000	534.14	Member	Buy
15:59:37	\$ / R On 12-Jun-09			Currency Future	1	5,000,000	0.00	Client	Sell
16:00:32	\$ / R On 16-Mar-09			Currency Future	1	30,000	314.51	Client	Buy
16:03:45	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Member	Sell
16:03:48	\$ / R On 12-Jun-09			Currency Future	1	30,000	0.00	Client	Sell
16:03:48	\$ / R On 12-Jun-09			Currency Future	1	30,000	321.90	Client	Buy
16:04:34	\$ / R On 16-Mar-09			Currency Future	1	5,000	52.32	Client	Buy
16:23:26	\$ / R On 12-Jun-09			Currency Future	1	200,000	2,162.80	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:24:40	\$ / R On 16-Mar-09			Currency Future	1	200,000	0.00	Member	Sell
16:33:20	\$ / R On 12-Jun-09			Currency Future	1	200,000	0.00	Client	Sell
16:34:21	\$ / R On 16-Mar-09			Currency Future	1	200,000	2,107.12	Client	Buy
16:49:30	\$ / R On 12-Jun-09			Currency Future	1	10,000	109.00	Client	Buy
16:49:30	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
16:50:28	\$ / R On 12-Jun-09			Currency Future	1	45,000	490.50	Client	Buy
16:50:38	\$ / R On 12-Jun-09			Currency Future	1	45,000	0.00	Member	Sell
16:50:54	\$ / R On 12-Jun-09			Currency Future	1	45,000	480.91	Member	Buy
Total for \$ / R Currency Future:					69	78,899,000	206,652.64		
09:08:57	£ / R On 16-Mar-09			Currency Future	1	24,000	0.00	Client	Sell
09:10:56	£ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
09:53:13	£ / R On 14-Sep-09			Currency Future	1	4,000	0.00	Client	Sell
10:01:08	£ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Client	Sell
10:16:31	£ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Client	Sell
10:27:59	£ / R On 16-Mar-09			Currency Future	1	1,000	15.11	Member	Buy
10:28:40	£ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Member	Sell
10:29:39	£ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Client	Sell
Total for £ / R Currency Future:					8	136,000	15.11		
09:46:57	€ / R On 16-Mar-09			Currency Future	1	30,000	0.00	Client	Sell
09:47:15	€ / R On 16-Mar-09			Currency Future	1	30,000	0.00	Client	Sell
11:23:23	€ / R On 12-Jun-09			Currency Future	1	750,000	10,273.95	Member	Buy
13:37:41	€ / R On 12-Jun-09			Currency Future	1	750,000	0.00	Client	Sell
Total for € / R Currency Future:					4	1,560,000	10,273.95		
Grand Total for all Instruments:					81	80,595,000	216,941.71		