



Derivatives Matched Trades Report

Report for 20/03/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:17:23	\$ / R On 12-Jun-09			Currency Future	1	100,000	0.00	Member	Sell
08:35:29	\$ / R On 12-Jun-09			Currency Future	1	100,000	986.90	Client	Buy
09:09:15	\$ / R On 12-Jun-09			Currency Future	1	700,000	0.00	Member	Sell
09:11:28	\$ / R On 12-Jun-09			Currency Future	1	30,000	296.25	Client	Buy
09:22:54	\$ / R On 12-Jun-09			Currency Future	1	65,000	641.55	Client	Buy
09:27:53	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
09:27:53	\$ / R On 12-Jun-09			Currency Future	1	5,000	49.30	Client	Buy
09:45:22	\$ / R On 12-Jun-09			Currency Future	1	2,500,000	0.00	Member	Sell
09:51:23	\$ / R On 12-Jun-09			Currency Future	1	2,500,000	24,603.25	Client	Buy
09:53:49	\$ / R On 12-Jun-09			Currency Future	1	700,000	6,844.67	Client	Buy
09:58:13	\$ / R On 12-Jun-09			Currency Future	1	62,000	0.00	Client	Sell
09:58:13	\$ / R On 12-Jun-09			Currency Future	1	62,000	608.69	Member	Buy
10:12:56	\$ / R On 12-Jun-09			Currency Future	1	20,000	197.30	Client	Buy
10:19:32	\$ / R On 12-Jun-09			Currency Future	1	6,000	59.10	Client	Buy
10:38:27	\$ / R On 12-Jun-09			Currency Future	1	1,000	9.83	Client	Buy
10:38:27	\$ / R On 12-Jun-09			Currency Future	1	15,000	147.45	Client	Buy
10:39:10	\$ / R On 14-Sep-09			Currency Future	1	5,000	49.76	Client	Buy
10:39:54	\$ / R On 12-Jun-09			Currency Future	1	500,000	0.00	Member	Sell
10:39:54	\$ / R On 12-Jun-09			Currency Future	1	500,000	4,932.00	Client	Buy
10:40:00	\$ / R On 12-Jun-09			Currency Future	1	30,000	294.38	Client	Buy
10:43:17	\$ / R On 12-Jun-09			Currency Future	1	3,000,000	0.00	Member	Sell
10:50:24	\$ / R On 12-Jun-09			Currency Future	1	20,000	196.80	Member	Buy
10:53:24	\$ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Member	Sell
11:43:21	\$ / R On 12-Jun-09			Currency Future	1	1,000	9.80	Client	Buy
11:43:21	\$ / R On 14-Sep-09			Currency Future	1	4,000	39.76	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:44:26	\$ / R On 12-Jun-09			Currency Future	1	3,000,000	29,516.10	Client	Buy
12:14:58	\$ / R On 12-Jun-09			Currency Future	1	500,000	0.00	Member	Sell
12:16:15	\$ / R On 12-Jun-09			Currency Future	1	500,000	4,933.00	Client	Buy
12:35:20	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
12:40:44	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Member	Sell
13:00:05	\$ / R On 12-Jun-09			Currency Future	1	5,000	49.25	Client	Buy
13:00:05	\$ / R On 12-Jun-09			Currency Future	1	20,000	197.00	Client	Buy
13:01:10	\$ / R On 12-Jun-09			Currency Future	1	5,000	49.10	Client	Buy
13:01:10	\$ / R On 12-Jun-09			Currency Future	1	36,000	353.84	Client	Buy
13:01:10	\$ / R On 14-Sep-09			Currency Future	1	30,000	298.50	Client	Buy
13:16:10	\$ / R On 12-Jun-09			Currency Future	1	10,000	98.00	Client	Buy
13:20:07	\$ / R On 12-Jun-09			Currency Future	1	2,500,000	0.00	Member	Sell
13:38:10	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	9,884.00	Client	Buy
13:44:42	\$ / R On 12-Jun-09			Currency Future	1	1,000	9.78	Client	Buy
13:44:42	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
13:46:53	\$ / R On 12-Jun-09			Currency Future	1	2,500,000	24,452.50	Client	Buy
15:33:55	\$ / R On 12-Jun-09			Currency Future	1	5,000	49.11	Client	Buy
15:54:39	\$ / R On 12-Jun-09			Currency Future	1	30,000	293.57	Client	Buy
15:59:45	\$ / R On 12-Jun-09			Currency Future	1	500,000	4,877.00	Member	Buy
15:59:45	\$ / R On 12-Jun-09			Currency Future	1	500,000	0.00	Client	Sell
16:54:17	\$ / R On 12-Jun-09			Currency Future	1	2,000	19.64	Client	Buy
Total for \$ / R Currency Future:					46	23,097,000	115,047.17		
10:44:29	£ / R On 14-Sep-09			Currency Future	1	10,000	144.90	Client	Buy
10:47:56	£ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
11:38:58	£ / R On 14-Sep-09			Currency Future	1	4,000	57.90	Client	Buy
Total for £ / R Currency Future:					3	19,000	202.80		
Grand Total for all Instruments:					49	23,116,000	115,249.97		