



Derivatives Matched Trades Report

Report for 19/03/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:42:39	\$ / R On 12-Jun-09			Currency Future	1	400,000	0.00	Member	Sell
08:42:39	\$ / R On 12-Jun-09			Currency Future	1	400,000	3,956.00	Client	Buy
08:50:43	\$ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Member	Sell
09:02:41	\$ / R On 12-Jun-09			Currency Future	1	2,000	19.80	Client	Buy
09:02:41	\$ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Client	Sell
09:04:16	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
09:04:29	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
09:05:39	\$ / R On 12-Jun-09			Currency Future	1	17,000	168.13	Client	Buy
09:06:44	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
09:07:44	\$ / R On 12-Jun-09			Currency Future	1	48,000	474.53	Client	Buy
09:08:34	\$ / R On 14-Sep-09			Currency Future	1	7,000	0.00	Client	Sell
09:08:34	\$ / R On 14-Sep-09			Currency Future	1	7,000	70.11	Client	Buy
09:11:32	\$ / R On 12-Jun-09			Currency Future	1	1,000	9.88	Client	Buy
09:12:55	\$ / R On 12-Jun-09			Currency Future	1	100,000	0.00	Member	Sell
09:13:25	\$ / R On 14-Sep-09			Currency Future	1	7,000	70.14	Client	Buy
09:13:29	\$ / R On 12-Jun-09			Currency Future	1	10,000	98.81	Client	Buy
09:16:22	\$ / R On 12-Jun-09			Currency Future	1	2,000	19.76	Client	Buy
09:16:22	\$ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Client	Sell
09:16:24	\$ / R On 12-Jun-09			Currency Future	1	5,000	49.40	Client	Buy
09:16:24	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
09:16:35	\$ / R On 12-Jun-09			Currency Future	1	5,000	49.35	Client	Buy
09:16:35	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
09:18:48	\$ / R On 12-Jun-09			Currency Future	1	10,000	98.70	Client	Buy
09:18:48	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
09:19:41	\$ / R On 12-Jun-09			Currency Future	1	25,000	246.75	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:19:41	\$ / R On 12-Jun-09			Currency Future	1	25,000	0.00	Client	Sell
09:21:01	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	9,990.00	Member	Buy
09:21:01	\$ / R On 14-Sep-09			Currency Future	1	25,000	250.25	Client	Buy
09:25:51	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
09:27:48	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
09:27:48	\$ / R On 12-Jun-09			Currency Future	1	10,000	98.80	Client	Buy
09:30:54	\$ / R On 12-Jun-09			Currency Future	1	18,000	0.00	Client	Sell
09:30:54	\$ / R On 12-Jun-09			Currency Future	1	18,000	177.84	Client	Buy
09:30:58	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Member	Sell
09:34:12	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
09:41:36	\$ / R On 12-Jun-09			Currency Future	1	50,000	493.50	Client	Buy
09:41:36	\$ / R On 12-Jun-09			Currency Future	1	10,000	98.70	Client	Buy
09:41:36	\$ / R On 12-Jun-09			Currency Future	1	65,000	641.55	Client	Buy
09:42:04	\$ / R On 12-Jun-09			Currency Future	1	5,000	49.45	Client	Buy
09:42:04	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Member	Sell
09:44:23	\$ / R On 12-Jun-09			Currency Future	1	13,000	128.18	Client	Buy
09:44:29	\$ / R On 12-Jun-09			Currency Future	1	10,000	98.57	Client	Buy
09:44:36	\$ / R On 12-Jun-09			Currency Future	1	5,000	49.26	Client	Buy
09:44:46	\$ / R On 12-Jun-09			Currency Future	1	5,000	49.25	Client	Buy
09:44:46	\$ / R On 12-Jun-09			Currency Future	1	100,000	985.00	Client	Buy
09:45:53	\$ / R On 12-Jun-09			Currency Future	1	7,000	68.77	Client	Buy
09:45:53	\$ / R On 12-Jun-09			Currency Future	1	15,000	147.38	Client	Buy
09:45:53	\$ / R On 12-Jun-09			Currency Future	1	3,000	29.46	Client	Buy
09:45:59	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Client	Sell
09:46:08	\$ / R On 12-Jun-09			Currency Future	1	16,000	156.80	Client	Buy
09:46:19	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	9,842.10	Client	Buy
09:49:34	\$ / R On 12-Jun-09			Currency Future	1	13,000	0.00	Client	Sell
09:50:09	\$ / R On 12-Jun-09			Currency Future	1	25,000	245.72	Member	Buy
09:53:06	\$ / R On 12-Jun-09			Currency Future	1	25,000	0.00	Member	Sell
09:57:09	\$ / R On 12-Jun-09			Currency Future	1	1,000	9.84	Client	Buy
09:58:00	\$ / R On 12-Jun-09			Currency Future	1	25,000	245.75	Client	Buy
10:03:46	\$ / R On 12-Jun-09			Currency Future	1	75,000	736.50	Client	Buy
10:04:52	\$ / R On 12-Jun-09			Currency Future	1	14,000	0.00	Client	Sell
10:04:54	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Client	Sell
10:05:37	\$ / R On 12-Jun-09			Currency Future	1	20,000	197.63	Client	Buy
10:06:50	\$ / R On 12-Jun-09			Currency Future	1	100,000	989.17	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
10:08:34	\$ / R On 12-Jun-09			Currency Future	1	20,000	196.70	Client	Buy
10:09:16	\$ / R On 12-Jun-09			Currency Future	1	2,500,000	24,572.00	Member	Buy
10:10:57	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Client	Sell
10:12:15	\$ / R On 12-Jun-09			Currency Future	1	13,000	0.00	Client	Sell
10:12:15	\$ / R On 12-Jun-09			Currency Future	1	13,000	127.44	Client	Buy
10:12:45	\$ / R On 12-Jun-09			Currency Future	1	37,000	0.00	Client	Sell
10:13:06	\$ / R On 12-Jun-09			Currency Future	1	37,000	364.11	Member	Buy
10:14:26	\$ / R On 12-Jun-09			Currency Future	1	37,000	0.00	Member	Sell
10:31:29	\$ / R On 12-Jun-09			Currency Future	1	5,000	49.35	Client	Buy
10:31:29	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
10:32:30	\$ / R On 12-Jun-09			Currency Future	1	5,000	49.25	Client	Buy
10:32:30	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
10:36:14	\$ / R On 12-Jun-09			Currency Future	1	100,000	0.00	Member	Sell
10:39:15	\$ / R On 12-Jun-09			Currency Future	1	100,000	987.90	Client	Buy
11:22:02	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
11:23:09	\$ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Client	Sell
11:23:09	\$ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Client	Sell
11:23:23	\$ / R On 12-Jun-09			Currency Future	1	1,500,000	0.00	Client	Sell
11:23:23	\$ / R On 12-Jun-09			Currency Future	1	1,500,000	14,790.00	Member	Buy
11:27:13	\$ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Client	Sell
11:35:03	\$ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell
11:35:03	\$ / R On 14-Sep-09			Currency Future	1	2,000	20.00	Client	Buy
11:35:59	\$ / R On 14-Sep-09			Currency Future	1	4,000	40.00	Client	Buy
11:35:59	\$ / R On 14-Sep-09			Currency Future	1	4,000	0.00	Client	Sell
11:37:40	\$ / R On 12-Jun-09			Currency Future	1	4,100,000	0.00	Member	Sell
11:37:40	\$ / R On 12-Jun-09			Currency Future	1	4,100,000	40,590.00	Client	Buy
11:54:08	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
11:56:04	\$ / R On 14-Sep-09			Currency Future	1	7,000	69.90	Client	Buy
12:06:51	\$ / R On 12-Jun-09			Currency Future	1	5,000	49.25	Client	Buy
12:06:51	\$ / R On 14-Sep-09			Currency Future	1	25,000	249.50	Client	Buy
12:07:01	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Member	Sell
12:09:49	\$ / R On 12-Jun-09			Currency Future	1	15,000	147.68	Client	Buy
12:09:54	\$ / R On 12-Jun-09			Currency Future	1	2,500,000	0.00	Client	Sell
12:15:30	\$ / R On 12-Jun-09			Currency Future	1	200,000	1,964.00	Client	Buy
12:15:43	\$ / R On 14-Dec-09			Currency Future	1	300,000	0.00	Member	Sell
12:24:33	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
12:26:18	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
12:26:18	\$ / R On 12-Jun-09			Currency Future	1	5,000	49.25	Client	Buy
12:29:54	\$ / R On 12-Jun-09			Currency Future	1	10,000	98.46	Client	Buy
12:36:38	\$ / R On 14-Sep-09			Currency Future	1	5,000	49.74	Client	Buy
12:40:59	\$ / R On 12-Jun-09			Currency Future	1	25,000	245.08	Client	Buy
12:41:27	\$ / R On 12-Jun-09			Currency Future	1	30,000	294.00	Client	Buy
12:41:27	\$ / R On 12-Jun-09			Currency Future	1	50,000	490.00	Client	Buy
12:41:27	\$ / R On 12-Jun-09			Currency Future	1	2,000	19.60	Client	Buy
12:41:27	\$ / R On 12-Jun-09			Currency Future	1	10,000	98.00	Client	Buy
12:41:27	\$ / R On 12-Jun-09			Currency Future	1	10,000	98.01	Client	Buy
12:48:24	\$ / R On 12-Jun-09			Currency Future	1	200,000	1,956.00	Client	Buy
12:49:06	\$ / R On 12-Jun-09			Currency Future	1	5,000	48.89	Client	Buy
12:49:35	\$ / R On 12-Jun-09			Currency Future	1	2,000	19.52	Client	Buy
12:57:23	\$ / R On 12-Jun-09			Currency Future	1	200,000	1,952.84	Member	Buy
13:03:37	\$ / R On 14-Dec-09			Currency Future	1	10,000	100.59	Client	Buy
13:33:40	\$ / R On 14-Sep-09			Currency Future	1	9,000	0.00	Client	Sell
13:35:46	\$ / R On 12-Jun-09			Currency Future	1	10,000	98.02	Client	Buy
13:41:13	\$ / R On 12-Jun-09			Currency Future	1	200,000	1,956.60	Client	Buy
13:41:13	\$ / R On 12-Jun-09			Currency Future	1	5,000	48.95	Client	Buy
13:42:13	\$ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Client	Sell
13:42:13	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
13:42:13	\$ / R On 12-Jun-09			Currency Future	1	7,000	0.00	Client	Sell
13:42:13	\$ / R On 12-Jun-09			Currency Future	1	2,000	19.56	Client	Buy
13:42:13	\$ / R On 12-Jun-09			Currency Future	1	1,000	9.78	Client	Buy
13:42:13	\$ / R On 12-Jun-09			Currency Future	1	7,000	68.39	Client	Buy
13:43:36	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Member	Sell
13:46:05	\$ / R On 12-Jun-09			Currency Future	1	5,000	48.90	Client	Buy
13:47:22	\$ / R On 12-Jun-09			Currency Future	1	2,500,000	24,399.25	Member	Buy
13:51:11	\$ / R On 12-Jun-09			Currency Future	1	10,000	97.80	Client	Buy
13:55:32	\$ / R On 14-Sep-09			Currency Future	1	2,000	19.81	Client	Buy
14:01:22	\$ / R On 12-Jun-09			Currency Future	1	3,000	29.31	Client	Buy
14:03:34	\$ / R On 12-Jun-09			Currency Future	1	8,000	78.08	Client	Buy
14:05:02	\$ / R On 12-Jun-09			Currency Future	1	2,000	19.50	Client	Buy
14:05:02	\$ / R On 12-Jun-09			Currency Future	1	3,000	0.00	Client	Sell
14:05:02	\$ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Client	Sell
14:05:02	\$ / R On 12-Jun-09			Currency Future	1	3,000	29.25	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
14:06:01	\$ / R On 12-Jun-09			Currency Future	1	200,000	0.00	Member	Sell
14:15:25	\$ / R On 12-Jun-09			Currency Future	1	3,000	29.25	Client	Buy
14:15:25	\$ / R On 12-Jun-09			Currency Future	1	10,000	97.50	Client	Buy
14:15:25	\$ / R On 12-Jun-09			Currency Future	1	3,000	29.25	Client	Buy
14:15:25	\$ / R On 14-Sep-09			Currency Future	1	7,000	69.20	Client	Buy
14:17:39	\$ / R On 12-Jun-09			Currency Future	1	50,000	487.00	Client	Buy
14:19:11	\$ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Client	Sell
14:19:11	\$ / R On 12-Jun-09			Currency Future	1	2,000	19.48	Client	Buy
14:22:05	\$ / R On 12-Jun-09			Currency Future	1	1,000	9.73	Client	Buy
14:23:29	\$ / R On 12-Jun-09			Currency Future	1	15,000	145.95	Client	Buy
14:25:15	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
14:25:15	\$ / R On 12-Jun-09			Currency Future	1	5,000	48.70	Client	Buy
14:25:26	\$ / R On 12-Jun-09			Currency Future	1	3,000	0.00	Client	Sell
14:25:26	\$ / R On 12-Jun-09			Currency Future	1	3,000	29.22	Client	Buy
14:26:17	\$ / R On 12-Jun-09			Currency Future	1	14,000	136.36	Client	Buy
14:26:17	\$ / R On 12-Jun-09			Currency Future	1	3,000	29.22	Client	Buy
14:27:01	\$ / R On 12-Jun-09			Currency Future	1	184,000	1,790.32	Client	Buy
14:30:19	\$ / R On 14-Dec-09			Currency Future	1	300,000	3,025.11	Client	Buy
14:31:51	\$ / R On 12-Jun-09			Currency Future	1	200,000	0.00	Client	Sell
14:32:08	\$ / R On 12-Jun-09			Currency Future	1	200,000	1,953.30	Client	Buy
14:44:07	\$ / R On 12-Jun-09			Currency Future	1	6,000	58.50	Client	Buy
14:44:07	\$ / R On 12-Jun-09			Currency Future	1	6,000	0.00	Client	Sell
14:47:08	\$ / R On 12-Jun-09			Currency Future	1	44,000	429.00	Client	Buy
14:47:17	\$ / R On 12-Jun-09	10.10	Call	Currency Future	1	1,740,000	0.00	Client	Buy
14:47:17	\$ / R On 12-Jun-09	10.10	Call	Currency Future	1	1,740,000	0.00	Member	Sell
14:49:03	\$ / R On 12-Jun-09	10.10	Call	Currency Future	1	220,000	0.00	Member	Sell
14:49:03	\$ / R On 12-Jun-09	10.10	Call	Currency Future	1	220,000	0.00	Client	Buy
14:49:48	\$ / R On 12-Jun-09	10.10	Call	Currency Future	1	40,000	0.00	Member	Sell
14:49:48	\$ / R On 12-Jun-09	10.10	Call	Currency Future	1	40,000	0.00	Client	Buy
14:49:58	\$ / R On 12-Jun-09			Currency Future	1	2,500,000	0.00	Client	Sell
14:56:41	\$ / R On 12-Jun-09			Currency Future	1	6,000	0.00	Client	Sell
14:56:41	\$ / R On 12-Jun-09			Currency Future	1	6,000	58.35	Client	Buy
15:00:42	\$ / R On 12-Jun-09			Currency Future	1	10,000	97.45	Client	Buy
15:08:00	\$ / R On 12-Jun-09			Currency Future	1	20,000	194.74	Client	Buy
15:08:51	\$ / R On 12-Jun-09			Currency Future	1	18,000	175.32	Client	Buy
15:08:51	\$ / R On 12-Jun-09			Currency Future	1	18,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:22:54	\$ / R On 12-Jun-09			Currency Future	1	600,000	0.00	Member	Sell
15:24:38	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Member	Sell
15:44:27	\$ / R On 12-Jun-09			Currency Future	1	37,000	0.00	Client	Sell
15:47:34	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	9,747.40	Client	Buy
15:48:03	\$ / R On 12-Jun-09			Currency Future	1	600,000	5,838.84	Client	Buy
15:51:23	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
15:51:28	\$ / R On 12-Jun-09			Currency Future	1	2,000	19.59	Client	Buy
15:51:55	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Member	Sell
15:52:09	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Member	Sell
15:52:19	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Member	Sell
15:52:48	\$ / R On 12-Jun-09			Currency Future	1	40,000	391.40	Client	Buy
15:53:06	\$ / R On 12-Jun-09			Currency Future	1	40,000	391.40	Client	Buy
15:54:11	\$ / R On 12-Jun-09			Currency Future	1	1,000	9.80	Client	Buy
16:19:09	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	9,791.50	Client	Buy
16:19:21	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	9,791.50	Client	Buy
16:19:43	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	9,793.60	Client	Buy
16:52:18	\$ / R On 12-Jun-09			Currency Future	1	3,000	0.00	Client	Sell
16:52:18	\$ / R On 12-Jun-09			Currency Future	1	3,000	29.34	Client	Buy
Total for \$ / R Currency Future:					187	43,664,000	202,538.36		
13:08:20	£ / R On 12-Jun-09			Currency Future	1	25,000	0.00	Member	Sell
13:26:56	£ / R On 12-Jun-09			Currency Future	1	25,000	349.04	Member	Buy
14:29:30	£ / R On 14-Sep-09			Currency Future	1	5,000	71.75	Client	Buy
15:21:41	£ / R On 12-Jun-09			Currency Future	1	100,000	1,410.73	Member	Buy
15:49:36	£ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
15:49:36	£ / R On 12-Jun-09			Currency Future	1	5,000	70.93	Client	Buy
16:20:08	£ / R On 12-Jun-09			Currency Future	1	100,000	0.00	Client	Sell
Total for £ / R Currency Future:					7	265,000	1,902.45		
15:44:28	€ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
16:36:22	€ / R On 12-Jun-09			Currency Future	1	4,000	53.52	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
Total for € / R Currency Future:					2	9,000	53.52		
15:27:48	R206 On 07-May-09			Bond Future	1	120,000,000	1,223,457.48	Client	Buy
15:27:48	R206 On 07-May-09			Bond Future	1	120,000,000	0.00		Sell
Total for R206 Bond Future:					2	240,000,000	1,223,457.48		
Grand Total for all Instruments:					198	283,938,000	1,427,951.80		