



# Derivatives Matched Trades Report

Report for 13/03/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:56:56	\$ / R On 12-Jun-09			Currency Future	1	200,000	0.00	Member	Sell
09:03:03	\$ / R On 12-Jun-09			Currency Future	1	30,000	0.00	Member	Sell
09:09:29	\$ / R On 14-Sep-09			Currency Future	1	50,000	519.25	Client	Buy
09:15:41	\$ / R On 12-Jun-09			Currency Future	1	3,000,000	0.00	Member	Sell
09:15:41	\$ / R On 12-Jun-09			Currency Future	1	3,000,000	30,685.50	Client	Buy
09:17:04	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
09:19:48	\$ / R On 12-Jun-09			Currency Future	1	3,000	30.60	Client	Buy
09:19:48	\$ / R On 12-Jun-09			Currency Future	1	3,000	0.00	Client	Sell
09:22:00	\$ / R On 12-Jun-09			Currency Future	1	30,000	307.17	Member	Buy
09:30:29	\$ / R On 12-Jun-09			Currency Future	1	7,000	71.41	Client	Buy
09:31:31	\$ / R On 16-Mar-09			Currency Future	1	100,000	0.00	Member	Sell
09:31:31	\$ / R On 16-Mar-09			Currency Future	1	150,000	0.00	Member	Sell
09:32:44	\$ / R On 12-Jun-09			Currency Future	1	2,439,000	24,902.19	Client	Buy
09:32:44	\$ / R On 12-Jun-09			Currency Future	1	2,439,000	0.00	Client	Sell
09:33:45	\$ / R On 14-Dec-09			Currency Future	1	150,000	1,569.80	Member	Buy
09:46:52	\$ / R On 16-Mar-09			Currency Future	1	100,000	1,001.10	Client	Buy
09:49:30	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Member	Sell
09:58:59	\$ / R On 12-Jun-09			Currency Future	1	3,873,000	0.00	Member	Sell
10:00:44	\$ / R On 12-Jun-09			Currency Future	1	5,000	50.90	Client	Buy
10:01:02	\$ / R On 12-Jun-09			Currency Future	1	10,000	101.60	Client	Buy
10:01:02	\$ / R On 12-Jun-09			Currency Future	1	10,000	101.51	Client	Buy
10:01:02	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
10:01:02	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
10:01:02	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
10:10:14	\$ / R On 16-Mar-09			Currency Future	1	3,873,000	38,613.81	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
10:13:01	\$ / R On 16-Mar-09			Currency Future	1	20,000	198.90	Client	Buy
10:13:01	\$ / R On 12-Jun-09			Currency Future	1	5,000	50.75	Client	Buy
10:13:01	\$ / R On 12-Jun-09			Currency Future	1	5,000	50.80	Client	Buy
10:13:01	\$ / R On 12-Jun-09			Currency Future	1	10,000	101.50	Client	Buy
10:18:01	\$ / R On 12-Jun-09			Currency Future	1	3,000	30.37	Client	Buy
10:19:32	\$ / R On 12-Jun-09			Currency Future	1	10,000	101.15	Client	Buy
10:21:57	\$ / R On 14-Sep-09			Currency Future	1	328,000	0.00	Member	Sell
10:24:48	\$ / R On 16-Mar-09			Currency Future	1	100,000	0.00	Member	Sell
10:25:43	\$ / R On 12-Jun-09			Currency Future	1	200,000	2,037.14	Client	Buy
10:26:00	\$ / R On 12-Jun-09			Currency Future	1	50,000	509.35	Client	Buy
10:27:01	\$ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Member	Sell
10:27:17	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	10,127.50	Client	Buy
10:27:17	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Member	Sell
10:28:51	\$ / R On 14-Dec-09			Currency Future	1	150,000	0.00	Client	Sell
10:29:07	\$ / R On 16-Mar-09			Currency Future	1	150,000	1,503.24	Client	Buy
10:30:50	\$ / R On 12-Jun-09			Currency Future	1	111,000	1,120.93	Member	Buy
10:30:50	\$ / R On 12-Jun-09			Currency Future	1	111,000	0.00	Client	Sell
10:33:30	\$ / R On 14-Sep-09			Currency Future	1	328,000	3,362.89	Client	Buy
10:33:57	\$ / R On 14-Dec-09			Currency Future	1	25,000	267.56	Member	Buy
10:38:54	\$ / R On 16-Mar-09			Currency Future	1	3,873,000	0.00	Member	Sell
10:39:04	\$ / R On 14-Dec-09			Currency Future	1	25,000	0.00	Client	Sell
10:39:27	\$ / R On 12-Jun-09			Currency Future	1	3,873,000	39,435.66	Member	Buy
10:42:11	\$ / R On 12-Jun-09			Currency Future	1	1,000	10.16	Client	Buy
10:43:10	\$ / R On 12-Jun-09			Currency Future	1	1,000	10.16	Client	Buy
10:46:44	\$ / R On 12-Jun-09			Currency Future	1	3,873,000	39,474.39	Client	Buy
10:46:44	\$ / R On 12-Jun-09			Currency Future	1	3,873,000	0.00	Member	Sell
10:50:15	\$ / R On 12-Jun-09			Currency Future	1	1,000	10.14	Client	Buy
10:50:37	\$ / R On 12-Jun-09			Currency Future	1	10,000	101.30	Client	Buy
10:52:35	\$ / R On 12-Jun-09			Currency Future	1	1,000	10.12	Client	Buy
10:53:08	\$ / R On 12-Jun-09			Currency Future	1	20,000	202.71	Client	Buy
10:54:15	\$ / R On 12-Jun-09			Currency Future	1	50,000	506.00	Client	Buy
10:54:54	\$ / R On 12-Jun-09			Currency Future	1	14,000	141.60	Client	Buy
10:56:26	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Member	Sell
10:57:24	\$ / R On 12-Jun-09			Currency Future	1	6,000	60.66	Client	Buy
11:00:50	\$ / R On 12-Jun-09			Currency Future	1	50,000	506.64	Client	Buy
11:06:49	\$ / R On 16-Mar-09			Currency Future	1	50,000	496.14	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:06:50	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Member	Sell
11:13:36	\$ / R On 12-Jun-09			Currency Future	1	24,000	0.00	Client	Sell
11:20:06	\$ / R On 12-Jun-09			Currency Future	1	4,000	40.63	Client	Buy
11:20:06	\$ / R On 12-Jun-09			Currency Future	1	4,000	0.00	Client	Sell
11:23:32	\$ / R On 12-Jun-09			Currency Future	1	1,698,000	17,260.17	Client	Buy
11:23:32	\$ / R On 12-Jun-09			Currency Future	1	1,698,000	0.00	Client	Sell
11:25:22	\$ / R On 12-Jun-09			Currency Future	1	2,000	20.32	Client	Buy
11:25:22	\$ / R On 12-Jun-09			Currency Future	1	8,000	81.26	Client	Buy
11:25:22	\$ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Client	Sell
11:25:22	\$ / R On 12-Jun-09			Currency Future	1	8,000	0.00	Client	Sell
11:25:59	\$ / R On 12-Jun-09			Currency Future	1	20,000	202.26	Client	Buy
11:35:36	\$ / R On 12-Jun-09			Currency Future	1	10,000,000	0.00	Member	Sell
11:38:16	\$ / R On 12-Jun-09			Currency Future	1	17,000	0.00	Client	Sell
11:46:35	\$ / R On 12-Jun-09			Currency Future	1	5,000	50.84	Client	Buy
11:46:35	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
11:54:37	\$ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Client	Sell
11:55:06	\$ / R On 12-Jun-09			Currency Future	1	50,000	506.99	Client	Buy
11:57:31	\$ / R On 12-Jun-09			Currency Future	1	100,000	1,016.00	Client	Buy
12:03:41	\$ / R On 12-Jun-09			Currency Future	1	10,000,000	101,887.00	Client	Buy
12:18:01	\$ / R On 12-Jun-09			Currency Future	1	2,439,000	0.00	Member	Sell
12:18:01	\$ / R On 12-Jun-09			Currency Future	1	2,439,000	24,890.00	Client	Buy
12:18:36	\$ / R On 12-Jun-09			Currency Future	1	1,698,000	17,243.19	Client	Buy
12:18:36	\$ / R On 12-Jun-09			Currency Future	1	1,698,000	0.00	Member	Sell
12:32:44	\$ / R On 12-Jun-09			Currency Future	1	594,000	6,040.09	Member	Buy
12:34:49	\$ / R On 12-Jun-09			Currency Future	1	594,000	0.00	Member	Sell
12:37:04	\$ / R On 12-Jun-09			Currency Future	1	594,000	6,028.21	Member	Buy
12:37:04	\$ / R On 12-Jun-09			Currency Future	1	594,000	0.00	Client	Sell
12:41:28	\$ / R On 12-Jun-09			Currency Future	1	200,000	0.00	Member	Sell
12:54:54	\$ / R On 16-Mar-09			Currency Future	1	9,000	89.51	Member	Buy
12:54:57	\$ / R On 12-Jun-09			Currency Future	1	9,000	0.00	Member	Sell
13:02:44	\$ / R On 16-Mar-09			Currency Future	1	9,000	0.00	Member	Sell
13:02:53	\$ / R On 12-Jun-09			Currency Future	1	9,000	91.49	Member	Buy
13:04:27	\$ / R On 12-Jun-09			Currency Future	1	200,000	2,037.14	Client	Buy
13:08:52	\$ / R On 16-Mar-09			Currency Future	1	400,000	3,971.72	Member	Buy
13:08:55	\$ / R On 12-Jun-09			Currency Future	1	400,000	0.00	Member	Sell
13:14:17	\$ / R On 12-Jun-09			Currency Future	1	500,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
13:14:39	\$ / R On 12-Jun-09			Currency Future	1	500,000	0.00	Member	Sell
13:15:17	\$ / R On 12-Jun-09			Currency Future	1	500,000	0.00	Member	Sell
13:21:25	\$ / R On 12-Jun-09			Currency Future	1	100,000	1,015.50	Client	Buy
13:22:22	\$ / R On 12-Jun-09			Currency Future	1	50,000	507.50	Client	Buy
13:23:00	\$ / R On 12-Jun-09			Currency Future	1	5,000	50.67	Client	Buy
13:29:13	\$ / R On 12-Jun-09			Currency Future	1	30,000	0.00	Member	Sell
13:31:24	\$ / R On 12-Jun-09			Currency Future	1	30,000	304.45	Client	Buy
13:48:18	\$ / R On 16-Mar-09			Currency Future	1	1,900,000	0.00	Member	Sell
13:48:20	\$ / R On 12-Jun-09			Currency Future	1	1,900,000	19,246.81	Member	Buy
13:49:41	\$ / R On 16-Mar-09			Currency Future	1	1,900,000	18,885.05	Member	Buy
13:50:31	\$ / R On 12-Jun-09			Currency Future	1	1,900,000	0.00	Member	Sell
13:58:12	\$ / R On 12-Jun-09			Currency Future	1	5,000	50.75	Client	Buy
13:58:12	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
13:58:44	\$ / R On 16-Mar-09			Currency Future	1	400,000	0.00	Client	Sell
13:59:16	\$ / R On 12-Jun-09			Currency Future	1	400,000	4,058.88	Client	Buy
14:01:48	\$ / R On 12-Jun-09			Currency Future	1	500,000	5,069.35	Client	Buy
14:02:09	\$ / R On 12-Jun-09			Currency Future	1	500,000	5,069.35	Client	Buy
14:02:23	\$ / R On 12-Jun-09			Currency Future	1	500,000	5,069.35	Client	Buy
14:02:36	\$ / R On 12-Jun-09			Currency Future	1	5,000	50.75	Client	Buy
14:09:37	\$ / R On 12-Jun-09			Currency Future	1	5,000	50.63	Client	Buy
14:09:37	\$ / R On 12-Jun-09			Currency Future	1	5,000	50.63	Client	Buy
14:21:31	\$ / R On 12-Jun-09			Currency Future	1	21,000	212.79	Client	Buy
14:35:51	\$ / R On 12-Jun-09			Currency Future	1	5,000	50.61	Client	Buy
14:35:53	\$ / R On 12-Jun-09			Currency Future	1	7,000	70.77	Client	Buy
14:35:53	\$ / R On 12-Jun-09			Currency Future	1	1,000	10.11	Client	Buy
14:42:35	\$ / R On 12-Jun-09			Currency Future	1	10,000	101.10	Client	Buy
14:44:02	\$ / R On 12-Jun-09	10.50	Call	Currency Future	1	2,500,000	0.00	Member	Buy
14:45:32	\$ / R On 12-Jun-09	10.50	Call	Currency Future	1	2,500,000	0.00	Member	Sell
14:46:45	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Member	Sell
14:46:45	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	10,095.00	Client	Buy
14:59:42	\$ / R On 12-Jun-09			Currency Future	1	18,000	0.00	Client	Sell
15:22:02	\$ / R On 12-Jun-09	10.80	Call	Currency Future	1	120,000	0.00	Client	Buy
15:25:33	\$ / R On 12-Jun-09	10.80	Call	Currency Future	1	20,000	0.00	Client	Sell
15:25:33	\$ / R On 12-Jun-09	10.80	Call	Currency Future	1	20,000	0.00	Client	Buy
15:38:52	\$ / R On 12-Jun-09			Currency Future	1	15,000	0.00	Member	Sell
15:40:25	\$ / R On 12-Jun-09			Currency Future	1	15,000	152.54	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:41:44	\$ / R On 16-Mar-09			Currency Future	1	15,000	149.39	Member	Buy
15:43:08	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
15:44:39	\$ / R On 16-Mar-09			Currency Future	1	15,000	0.00	Client	Sell
15:49:10	\$ / R On 16-Mar-09			Currency Future	1	400,000	0.00	Member	Sell
15:52:28	\$ / R On 16-Mar-09			Currency Future	1	100,000	996.18	Member	Buy
15:54:06	\$ / R On 16-Mar-09			Currency Future	1	400,000	3,992.00	Client	Buy
16:03:24	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Member	Sell
16:06:40	\$ / R On 12-Jun-09			Currency Future	1	50,000	509.29	Client	Buy
16:10:53	\$ / R On 16-Mar-09			Currency Future	1	100,000	991.00	Member	Buy
16:11:14	\$ / R On 16-Mar-09			Currency Future	1	100,000	0.00	Member	Sell
16:29:44	\$ / R On 12-Jun-09			Currency Future	1	11,000	0.00	Client	Sell
16:39:18	\$ / R On 12-Jun-09			Currency Future	1	20,000	207.29	Client	Buy
16:39:18	\$ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Member	Sell
16:40:26	\$ / R On 12-Jun-09			Currency Future	1	20,000	206.17	Member	Buy
16:40:27	\$ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Member	Sell
16:40:46	\$ / R On 12-Jun-09			Currency Future	1	40,000	412.33	Member	Buy
16:40:46	\$ / R On 12-Jun-09			Currency Future	1	40,000	0.00	Member	Sell
16:41:17	\$ / R On 12-Jun-09			Currency Future	1	10,000	102.28	Client	Buy
16:41:46	\$ / R On 12-Jun-09			Currency Future	1	20,000	206.17	Client	Buy
16:41:46	\$ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Member	Sell
16:44:03	\$ / R On 12-Jun-09			Currency Future	1	20,000	211.57	Client	Buy
16:44:03	\$ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Member	Sell
16:44:27	\$ / R On 12-Jun-09			Currency Future	1	20,000	209.24	Member	Buy
16:44:27	\$ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Client	Sell
<b>Total for \$ / R Currency Future:</b>					<b>157</b>	<b>95,004,000</b>	<b>458,204.87</b>		

09:14:58	£ / R On 12-Jun-09			Currency Future	1	50,000	710.00	Client	Buy
10:33:32	£ / R On 12-Jun-09			Currency Future	1	10,000	141.81	Client	Buy
11:32:39	£ / R On 16-Mar-09			Currency Future	1	50,000	696.57	Member	Buy
11:32:40	£ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Member	Sell
11:55:40	£ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Client	Sell
11:56:02	£ / R On 12-Jun-09			Currency Future	1	50,000	712.47	Client	Buy
16:12:38	£ / R On 12-Jun-09			Currency Future	1	1,000	14.32	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
<b>Total for £ / R Currency Future:</b>					<b>7</b>	<b>261,000</b>	<b>2,275.16</b>		
10:54:29	€ / R On 12-Jun-09			Currency Future	1	50,000	655.00	Client	Buy
11:46:03	€ / R On 12-Jun-09			Currency Future	1	7,600,000	0.00	Member	Sell
12:03:55	€ / R On 12-Jun-09			Currency Future	1	7,600,000	100,092.76	Client	Buy
12:33:50	€ / R On 12-Jun-09			Currency Future	1	450,000	0.00	Member	Sell
12:35:16	€ / R On 12-Jun-09			Currency Future	1	450,000	5,895.00	Member	Buy
12:38:20	€ / R On 12-Jun-09			Currency Future	1	450,000	0.00	Member	Sell
12:38:20	€ / R On 12-Jun-09			Currency Future	1	450,000	5,904.45	Client	Buy
13:54:57	€ / R On 16-Mar-09			Currency Future	1	1,400,000	18,280.92	Member	Buy
13:57:07	€ / R On 12-Jun-09			Currency Future	1	1,400,000	0.00	Member	Sell
14:03:40	€ / R On 16-Mar-09			Currency Future	1	1,400,000	0.00	Client	Sell
14:03:55	€ / R On 12-Jun-09			Currency Future	1	1,400,000	18,668.72	Client	Buy
<b>Total for € / R Currency Future:</b>					<b>11</b>	<b>22,650,000</b>	<b>149,496.85</b>		
15:06:31	GOVI On 06-Aug-09			jGovi	1	60,000	0.00		Sell
15:06:31	GOVI On 06-Aug-09			jGovi	1	60,000	18,354.90	Member	Buy
<b>Total for GOVI jGovi:</b>					<b>2</b>	<b>120,000</b>	<b>18,354.90</b>		
15:07:59	R209 On 06-Aug-09	8.00	Call	Option on Bond Future	1	200,000,000	0.00		Buy
15:07:59	R209 On 06-Aug-09	8.00	Call	Option on Bond Future	1	200,000,000	0.00		Sell
<b>Total for R209 Bond Future:</b>					<b>2</b>	<b>400,000,000</b>	<b>0.00</b>		
11:48:32	ZAAD On 16-Mar-09			Currency Future	1	800,000	5,239.84	Member	Buy
11:48:49	ZAAD On 12-Jun-09			Currency Future	1	800,000	0.00	Member	Sell
11:50:04	ZAAD On 16-Mar-09			Currency Future	1	900,000	5,894.82	Member	Buy
11:50:40	ZAAD On 12-Jun-09			Currency Future	1	900,000	0.00	Member	Sell
11:56:48	ZAAD On 16-Mar-09			Currency Future	1	800,000	0.00	Client	Sell
11:57:34	ZAAD On 12-Jun-09			Currency Future	1	800,000	5,332.96	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:58:50	ZAAD On 16-Mar-09			Currency Future	1	900,000	0.00	Client	Sell
11:59:25	ZAAD On 12-Jun-09			Currency Future	1	900,000	5,999.58	Client	Buy
<b>Total for ZAAD Currency Future:</b>					<b>8</b>	<b>6,800,000</b>	<b>22,467.20</b>		
<b>Grand Total for all Instruments:</b>					<b>187</b>	<b>524,835,000</b>	<b>650,798.98</b>		