



# Derivatives Matched Trades Report

Report for 09/03/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:40:29	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Member	Sell
09:19:35	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Member	Sell
09:19:48	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Member	Sell
09:20:11	\$ / R On 12-Jun-09			Currency Future	1	50,000	536.63	Client	Buy
09:20:20	\$ / R On 12-Jun-09			Currency Future	1	2,500,000	26,665.00	Member	Buy
09:20:28	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Member	Sell
09:23:52	\$ / R On 16-Mar-09			Currency Future	1	500,000	5,214.85	Member	Buy
09:34:18	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,527.00	Client	Buy
09:34:35	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,527.00	Client	Buy
09:34:52	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,532.00	Client	Buy
09:35:02	\$ / R On 16-Mar-09			Currency Future	1	500,000	0.00	Client	Sell
09:51:58	\$ / R On 16-Mar-09			Currency Future	1	10,000	104.00	Client	Buy
09:54:08	\$ / R On 12-Jun-09			Currency Future	1	2,500,000	0.00	Client	Sell
09:59:36	\$ / R On 16-Mar-09			Currency Future	1	1,000	10.47	Client	Buy
10:47:53	\$ / R On 12-Jun-09			Currency Future	1	100,000	0.00	Member	Sell
10:55:56	\$ / R On 12-Jun-09			Currency Future	1	2,500,000	26,736.25	Member	Buy
10:58:26	\$ / R On 12-Jun-09			Currency Future	1	2,500,000	0.00	Client	Sell
11:06:29	\$ / R On 12-Jun-09			Currency Future	1	100,000	1,073.18	Client	Buy
11:20:12	\$ / R On 16-Mar-09			Currency Future	1	44,000	465.96	Client	Buy
11:20:12	\$ / R On 16-Mar-09			Currency Future	1	44,000	0.00	Client	Sell
11:24:56	\$ / R On 15-Mar-10	12.30	Call	Currency Future	1	39,000	0.00	Client	Buy
11:24:56	\$ / R On 15-Mar-10	12.30	Call	Currency Future	1	39,000	0.00	Client	Sell
11:25:04	\$ / R On 16-Mar-09			Currency Future	1	540,000	5,691.60	Member	Buy
11:25:25	\$ / R On 15-Mar-10	9.85	Call	Currency Future	1	39,000	0.00	Client	Buy
11:25:25	\$ / R On 15-Mar-10	9.85	Call	Currency Future	1	39,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:26:58	\$ / R On 14-Dec-09	9.90	Call	Currency Future	1	15,000	0.00	Client	Sell
11:26:58	\$ / R On 14-Dec-09	9.90	Call	Currency Future	1	15,000	0.00	Client	Buy
11:27:16	\$ / R On 14-Dec-09	12.30	Call	Currency Future	1	15,000	0.00	Client	Sell
11:27:16	\$ / R On 14-Dec-09	12.30	Call	Currency Future	1	15,000	0.00	Client	Buy
11:28:51	\$ / R On 16-Mar-09			Currency Future	1	540,000	0.00	Client	Sell
11:30:01	\$ / R On 16-Mar-09			Currency Future	1	200,000	0.00	Member	Sell
11:33:07	\$ / R On 16-Mar-09			Currency Future	1	200,000	2,110.48	Client	Buy
11:35:41	\$ / R On 12-Jun-09			Currency Future	1	9,000	0.00	Client	Sell
11:41:52	\$ / R On 12-Jun-09			Currency Future	1	1,200,000	12,681.00	Member	Buy
11:41:52	\$ / R On 12-Jun-09			Currency Future	1	1,200,000	0.00	Client	Sell
11:50:59	\$ / R On 16-Mar-09			Currency Future	1	150,000	0.00	Client	Sell
11:51:16	\$ / R On 14-Sep-09			Currency Future	1	150,000	1,641.00	Client	Buy
12:27:34	\$ / R On 16-Mar-09			Currency Future	1	3,000	0.00	Client	Sell
12:29:33	\$ / R On 16-Mar-09			Currency Future	1	4,000	0.00	Client	Sell
12:37:04	\$ / R On 16-Mar-09			Currency Future	1	30,000	0.00	Client	Sell
12:38:33	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
13:02:39	\$ / R On 12-Jun-09			Currency Future	1	3,000	0.00	Client	Sell
13:04:32	\$ / R On 12-Jun-09			Currency Future	1	10,000	108.50	Client	Buy
13:04:32	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
13:06:29	\$ / R On 12-Jun-09			Currency Future	1	20,000	217.30	Member	Buy
13:24:54	\$ / R On 12-Jun-09			Currency Future	1	20,000	213.77	Member	Buy
13:40:29	\$ / R On 16-Mar-09			Currency Future	1	3,000	0.00	Client	Sell
13:54:31	\$ / R On 16-Mar-09			Currency Future	1	500,000	0.00	Member	Sell
14:01:06	\$ / R On 12-Jun-09			Currency Future	1	100,000	1,086.40	Client	Buy
14:01:06	\$ / R On 12-Jun-09			Currency Future	1	100,000	0.00	Member	Sell
14:11:44	\$ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Client	Sell
14:11:44	\$ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Client	Sell
14:11:44	\$ / R On 12-Jun-09			Currency Future	1	1,000	10.85	Client	Buy
14:12:01	\$ / R On 12-Jun-09			Currency Future	1	24,000	260.40	Client	Buy
14:43:37	\$ / R On 12-Jun-09			Currency Future	1	30,000	0.00	Client	Sell
14:44:13	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
14:46:52	\$ / R On 12-Jun-09			Currency Future	1	49,000	0.00	Client	Sell
14:58:17	\$ / R On 16-Mar-09			Currency Future	1	4,000	0.00	Client	Sell
14:58:17	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
14:58:50	\$ / R On 16-Mar-09			Currency Future	1	500,000	5,283.30	Client	Buy
15:06:31	\$ / R On 12-Jun-09			Currency Future	1	2,000,000	21,695.40	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:08:30	\$ / R On 12-Jun-09			Currency Future	1	2,000,000	0.00	Client	Sell
15:12:57	\$ / R On 14-Sep-09			Currency Future	1	3,000	0.00	Client	Sell
15:14:58	\$ / R On 12-Jun-09			Currency Future	1	20,000	217.60	Client	Buy
15:28:46	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
15:39:10	\$ / R On 12-Jun-09			Currency Future	1	4,500,000	48,782.25	Member	Buy
15:43:21	\$ / R On 12-Jun-09			Currency Future	1	4,500,000	0.00	Client	Sell
15:45:01	\$ / R On 16-Mar-09			Currency Future	1	200,000	2,134.80	Member	Buy
15:53:00	\$ / R On 16-Mar-09			Currency Future	1	200,000	0.00	Client	Sell
16:01:51	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
16:45:57	\$ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Client	Sell
16:48:08	\$ / R On 16-Mar-09			Currency Future	1	2,000	21.16	Member	Buy
16:48:23	\$ / R On 16-Mar-09			Currency Future	1	2,000	0.00	Client	Sell
<b>Total for \$ / R Currency Future:</b>					<b>73</b>	<b>36,691,000</b>	<b>194,548.14</b>		
11:50:02	€ / R On 16-Mar-09			Currency Future	1	100,000	0.00	Client	Sell
11:50:29	€ / R On 14-Sep-09			Currency Future	1	100,000	1,380.75	Client	Buy
<b>Total for € / R Currency Future:</b>					<b>2</b>	<b>200,000</b>	<b>1,380.75</b>		
15:28:17	R157 On 07-May-09			Bond Future	1	2,000,000	25,992.03	Member	Buy
15:28:17	R157 On 07-May-09			Bond Future	1	2,000,000	0.00	Client	Sell
<b>Total for R157 Bond Future:</b>					<b>2</b>	<b>4,000,000</b>	<b>25,992.03</b>		
11:27:18	R186 On 07-May-09	7.25	Call	Option on Bond Future	1	493,000,000	0.00		Buy
11:27:18	R186 On 07-May-09	7.25	Call	Option on Bond Future	1	493,000,000	0.00		Sell
15:33:42	R186 On 07-May-09			Bond Future	1	9,000,000	111,488.13	Member	Buy
15:33:42	R186 On 07-May-09			Bond Future	1	9,000,000	0.00	Client	Sell
<b>Total for R186 Bond Future:</b>					<b>4</b>	<b>1,004,000,000</b>	<b>111,488.13</b>		

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
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<b>Grand Total for all Instruments:</b>					<b>81</b>	<b>1,044,891,000</b>	<b>333,409.05</b>		
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