



Derivatives Matched Trades Report

Report for 10/03/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:31:58	\$ / R On 12-Jun-09			Currency Future	1	50,000	537.50	Client	Buy
09:40:08	\$ / R On 12-Jun-09			Currency Future	1	500,000	5,423.85	Member	Buy
09:44:06	\$ / R On 16-Mar-09			Currency Future	1	250,000	0.00	Client	Sell
09:44:06	\$ / R On 16-Mar-09			Currency Future	1	250,000	2,633.75	Member	Buy
09:48:10	\$ / R On 12-Jun-09			Currency Future	1	50,000	539.51	Member	Buy
09:56:07	\$ / R On 12-Jun-09			Currency Future	1	103,000	0.00	Client	Sell
09:56:07	\$ / R On 12-Jun-09			Currency Future	1	103,000	1,104.42	Member	Buy
10:01:27	\$ / R On 12-Jun-09			Currency Future	1	20,000	214.40	Client	Buy
10:02:46	\$ / R On 16-Mar-09			Currency Future	1	55,000	0.00	Member	Sell
10:03:03	\$ / R On 16-Mar-09			Currency Future	1	55,000	0.00	Member	Sell
10:11:14	\$ / R On 16-Mar-09			Currency Future	1	55,000	577.45	Client	Buy
10:11:50	\$ / R On 16-Mar-09			Currency Future	1	55,000	577.45	Client	Buy
10:40:58	\$ / R On 16-Mar-09			Currency Future	1	10,000	105.00	Client	Buy
10:53:13	\$ / R On 12-Jun-09			Currency Future	1	500,000	0.00	Client	Sell
11:00:35	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Client	Sell
11:42:03	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
11:42:03	\$ / R On 12-Jun-09			Currency Future	1	10,000	107.29	Client	Buy
11:56:37	\$ / R On 16-Mar-09			Currency Future	1	5,000	52.60	Client	Buy
12:18:41	\$ / R On 12-Jun-09			Currency Future	1	20,000	214.58	Client	Buy
12:20:34	\$ / R On 12-Jun-09			Currency Future	1	10,000	107.29	Client	Buy
12:57:32	\$ / R On 16-Mar-09			Currency Future	1	4,000	41.96	Client	Buy
13:26:52	\$ / R On 16-Mar-09			Currency Future	1	10,000	104.70	Client	Buy
13:27:55	\$ / R On 12-Jun-09			Currency Future	1	7,000	74.73	Client	Buy
13:36:09	\$ / R On 12-Jun-09			Currency Future	1	4,500,000	0.00	Member	Sell
13:38:52	\$ / R On 12-Jun-09			Currency Future	1	3,800,000	40,574.50	Client	Buy

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13:38:52	\$ / R On 12-Jun-09			Currency Future	1	3,800,000	0.00	Member	Sell
13:41:04	\$ / R On 12-Jun-09			Currency Future	1	250,000	0.00	Member	Sell
13:47:39	\$ / R On 16-Mar-09			Currency Future	1	55,000	0.00	Member	Sell
13:47:39	\$ / R On 16-Mar-09			Currency Future	1	55,000	0.00	Member	Sell
13:50:49	\$ / R On 16-Mar-09			Currency Future	1	4,000	41.80	Client	Buy
13:56:23	\$ / R On 16-Mar-09			Currency Future	1	55,000	575.05	Client	Buy
13:57:09	\$ / R On 16-Mar-09			Currency Future	1	55,000	575.05	Client	Buy
13:57:16	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Member	Sell
14:03:14	\$ / R On 16-Mar-09			Currency Future	1	5,000	52.27	Client	Buy
14:06:57	\$ / R On 12-Jun-09			Currency Future	1	4,500,000	48,092.40	Client	Buy
14:11:11	\$ / R On 16-Mar-09			Currency Future	1	10,000	104.00	Client	Buy
14:11:11	\$ / R On 12-Jun-09			Currency Future	1	30,000	318.00	Client	Buy
14:27:27	\$ / R On 12-Jun-09			Currency Future	1	250,000	2,668.15	Client	Buy
14:51:41	\$ / R On 16-Mar-09			Currency Future	1	1,000	10.45	Client	Buy
15:31:18	\$ / R On 14-Sep-09			Currency Future	1	30,000	323.75	Client	Buy
15:41:08	\$ / R On 16-Mar-09			Currency Future	1	2,000	20.82	Client	Buy
15:57:12	\$ / R On 16-Mar-09			Currency Future	1	34,460,000	0.00	Member	Sell
15:57:37	\$ / R On 12-Jun-09			Currency Future	1	34,460,000	369,655.87	Member	Buy
15:59:08	\$ / R On 12-Jun-09			Currency Future	1	200,000	2,145.50	Member	Buy
15:59:25	\$ / R On 16-Mar-09			Currency Future	1	10,000	103.80	Client	Buy
15:59:25	\$ / R On 16-Mar-09			Currency Future	1	7,000	72.66	Client	Buy
15:59:29	\$ / R On 16-Mar-09			Currency Future	1	9,000	93.38	Client	Buy
15:59:37	\$ / R On 12-Jun-09			Currency Future	1	50,000	529.05	Client	Buy
15:59:37	\$ / R On 12-Jun-09			Currency Future	1	20,000	211.60	Client	Buy
16:11:55	\$ / R On 16-Mar-09			Currency Future	1	34,460,000	362,453.73	Member	Buy
16:12:20	\$ / R On 12-Jun-09			Currency Future	1	34,460,000	0.00	Member	Sell
16:13:36	\$ / R On 12-Jun-09			Currency Future	1	2,000,000	0.00	Member	Sell
16:14:54	\$ / R On 12-Jun-09			Currency Future	1	75,000	0.00	Client	Sell
16:14:54	\$ / R On 12-Jun-09			Currency Future	1	75,000	791.25	Client	Buy
16:15:25	\$ / R On 16-Mar-09			Currency Future	1	13,000	134.32	Client	Buy
16:15:25	\$ / R On 16-Mar-09			Currency Future	1	13,000	0.00	Client	Sell
16:15:34	\$ / R On 16-Mar-09			Currency Future	1	7,000	0.00	Client	Sell
16:15:52	\$ / R On 12-Jun-09			Currency Future	1	2,000,000	21,110.20	Client	Buy
16:24:29	\$ / R On 12-Jun-09			Currency Future	1	10,000	105.92	Client	Buy
16:29:43	\$ / R On 12-Jun-09			Currency Future	1	200,000	0.00	Client	Sell
16:50:06	\$ / R On 16-Mar-09			Currency Future	1	5,000	51.88	Client	Buy

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16:51:48	\$ / R On 16-Mar-09			Currency Future	1	25,000	0.00	Client	Sell
16:52:08	\$ / R On 12-Jun-09			Currency Future	1	10,000	105.50	Client	Buy
16:52:08	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
Total for \$ / R Currency Future:					64	162,168,000	863,337.33		
12:51:15	£ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
12:51:15	£ / R On 12-Jun-09			Currency Future	1	1,000	14.81	Client	Buy
13:03:25	£ / R On 12-Jun-09			Currency Future	1	50,000	740.00	Client	Buy
13:42:00	£ / R On 12-Jun-09			Currency Future	1	250,000	0.00	Member	Sell
14:10:57	£ / R On 12-Jun-09			Currency Future	1	100,000	1,475.00	Client	Buy
14:27:43	£ / R On 12-Jun-09			Currency Future	1	250,000	3,694.48	Client	Buy
16:06:55	£ / R On 12-Jun-09			Currency Future	1	1,000	14.65	Client	Buy
16:06:55	£ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
Total for £ / R Currency Future:					8	654,000	5,938.94		
13:47:39	€ / R On 16-Mar-09			Currency Future	1	30,000	0.00	Member	Sell
13:47:39	€ / R On 16-Mar-09			Currency Future	1	30,000	0.00	Member	Sell
13:58:26	€ / R On 16-Mar-09			Currency Future	1	30,000	398.67	Client	Buy
13:59:22	€ / R On 16-Mar-09			Currency Future	1	30,000	398.67	Client	Buy
14:09:00	€ / R On 16-Mar-09			Currency Future	1	1,200,000	0.00	Client	Sell
14:09:42	€ / R On 12-Jun-09			Currency Future	1	1,200,000	0.00	Member	Sell
14:10:24	€ / R On 16-Mar-09			Currency Future	1	1,200,000	15,885.36	Member	Buy
14:19:50	€ / R On 12-Jun-09			Currency Future	1	1,200,000	16,239.36	Client	Buy
Total for € / R Currency Future:					8	4,920,000	32,922.06		
08:26:28	R209 On 05-Nov-09	9.75	Put	Option on Bond Future	1	250,000,000	0.00	Member	Buy
09:07:33	R209 On 05-Nov-09	9.75	Put	Option on Bond Future	1	250,000,000	0.00	Member	Sell
Total for R209 Bond Future:					2	500,000,000	0.00		

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
10:33:22	ZAAD On 16-Mar-09			Currency Future	1	300,000	2,015.01	Member	Buy
10:33:43	ZAAD On 12-Jun-09			Currency Future	1	300,000	0.00	Member	Sell
10:38:10	ZAAD On 16-Mar-09			Currency Future	1	300,000	0.00	Client	Sell
10:38:46	ZAAD On 12-Jun-09			Currency Future	1	300,000	2,039.16	Client	Buy
Total for ZAAD Currency Future:					4	1,200,000	4,054.17		
Grand Total for all Instruments:					86	668,942,000	906,252.50		