



Derivatives Matched Trades Report

Report for 11/03/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:13:46	\$ / R On 12-Jun-09			Currency Future	1	1,000	10.56	Client	Buy
09:14:56	\$ / R On 16-Mar-09			Currency Future	1	4,000	41.39	Client	Buy
09:22:39	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
09:22:39	\$ / R On 16-Mar-09			Currency Future	1	10,000	105.35	Member	Buy
09:27:11	\$ / R On 16-Mar-09			Currency Future	1	10,000	103.85	Client	Buy
10:01:12	\$ / R On 12-Jun-09			Currency Future	1	4,500,000	0.00	Client	Sell
10:01:12	\$ / R On 12-Jun-09			Currency Future	1	4,500,000	48,092.40	Client	Buy
10:17:02	\$ / R On 12-Jun-09			Currency Future	1	150,000	0.00	Member	Sell
10:24:32	\$ / R On 12-Jun-09			Currency Future	1	150,000	1,583.01	Client	Buy
10:40:12	\$ / R On 16-Mar-09			Currency Future	1	18,000,000	186,102.00	Member	Buy
10:40:14	\$ / R On 12-Jun-09			Currency Future	1	18,000,000	0.00	Member	Sell
10:41:18	\$ / R On 12-Jun-09			Currency Future	1	200,000	2,117.00	Client	Buy
10:54:10	\$ / R On 16-Mar-09			Currency Future	1	13,000,000	134,547.40	Member	Buy
10:54:56	\$ / R On 12-Jun-09			Currency Future	1	13,000,000	0.00	Member	Sell
10:58:01	\$ / R On 16-Mar-09			Currency Future	1	18,000,000	0.00	Client	Sell
10:59:01	\$ / R On 12-Jun-09			Currency Future	1	18,000,000	190,161.00	Client	Buy
10:59:45	\$ / R On 16-Mar-09			Currency Future	1	13,000,000	0.00	Client	Sell
11:00:20	\$ / R On 12-Jun-09			Currency Future	1	13,000,000	137,345.00	Client	Buy
11:02:04	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
11:47:11	\$ / R On 16-Mar-09			Currency Future	1	5,000	51.73	Client	Buy
11:58:08	\$ / R On 16-Mar-09			Currency Future	1	6,500,000	66,959.75	Member	Buy
12:05:41	\$ / R On 16-Mar-09			Currency Future	1	6,500,000	0.00	Client	Sell
12:12:08	\$ / R On 16-Mar-09			Currency Future	1	40,000	412.00	Client	Buy
12:17:29	\$ / R On 12-Jun-09			Currency Future	1	5,000	52.50	Client	Buy
12:25:14	\$ / R On 16-Mar-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
12:47:41	\$ / R On 14-Sep-09			Currency Future	1	50,000	534.40	Client	Buy
13:06:49	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,288.80	Member	Buy
13:28:00	\$ / R On 12-Jun-09			Currency Future	1	100,000	1,048.00	Client	Buy
13:34:17	\$ / R On 14-Sep-09			Currency Future	1	1,000	10.63	Client	Buy
13:34:38	\$ / R On 12-Jun-09			Currency Future	1	30,000	313.80	Client	Buy
13:35:58	\$ / R On 16-Mar-09			Currency Future	1	10,000	102.49	Client	Buy
13:41:02	\$ / R On 12-Jun-09			Currency Future	1	45,000	472.95	Member	Buy
13:41:02	\$ / R On 12-Jun-09			Currency Future	1	45,000	0.00	Client	Sell
13:41:51	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Client	Sell
13:44:44	\$ / R On 12-Jun-09			Currency Future	1	20,000	209.81	Client	Buy
13:53:36	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Member	Sell
13:55:23	\$ / R On 12-Jun-09			Currency Future	1	10,000	105.00	Client	Buy
14:23:44	\$ / R On 16-Mar-09			Currency Future	1	5,000	51.25	Client	Buy
14:26:41	\$ / R On 16-Mar-09			Currency Future	1	20,000	204.80	Client	Buy
14:30:13	\$ / R On 16-Mar-09			Currency Future	1	3,000,000	30,657.00	Member	Buy
14:31:27	\$ / R On 14-Sep-09			Currency Future	1	5,000	52.98	Client	Buy
14:37:58	\$ / R On 12-Jun-09			Currency Future	1	5,000	52.00	Client	Buy
14:37:58	\$ / R On 12-Jun-09			Currency Future	1	30,000	312.00	Client	Buy
14:38:28	\$ / R On 12-Jun-09			Currency Future	1	200,000	0.00	Member	Sell
14:38:28	\$ / R On 12-Jun-09			Currency Future	1	200,000	2,098.30	Client	Buy
14:38:52	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Member	Sell
14:39:29	\$ / R On 12-Jun-09			Currency Future	1	600,000	6,255.60	Member	Buy
14:39:29	\$ / R On 12-Jun-09			Currency Future	1	600,000	0.00	Client	Sell
14:40:46	\$ / R On 16-Mar-09			Currency Future	1	10,000	102.23	Client	Buy
14:46:14	\$ / R On 12-Jun-09			Currency Future	1	50,000	520.00	Client	Buy
14:47:21	\$ / R On 12-Jun-09			Currency Future	1	20,000	208.10	Client	Buy
14:51:20	\$ / R On 16-Mar-09			Currency Future	1	5,000	50.95	Client	Buy
14:51:20	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
15:00:43	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
15:05:40	\$ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Member	Sell
15:10:45	\$ / R On 16-Mar-09			Currency Future	1	50,000	510.65	Client	Buy
15:27:44	\$ / R On 12-Jun-09			Currency Future	1	20,000	207.60	Client	Buy
15:28:34	\$ / R On 16-Mar-09			Currency Future	1	180,000	0.00	Member	Sell
15:31:50	\$ / R On 12-Jun-09			Currency Future	1	7,000,000	0.00	Member	Sell
15:32:13	\$ / R On 12-Jun-09			Currency Future	1	3,000,000	0.00	Member	Sell
15:33:08	\$ / R On 12-Jun-09			Currency Future	1	7,000,000	73,951.50	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:33:39	\$ / R On 12-Jun-09			Currency Future	1	3,000,000	31,693.50	Client	Buy
15:34:59	\$ / R On 16-Mar-09			Currency Future	1	7,000,000	72,334.50	Member	Buy
15:35:20	\$ / R On 16-Mar-09			Currency Future	1	3,000,000	31,000.50	Member	Buy
15:35:38	\$ / R On 16-Mar-09			Currency Future	1	7,000,000	0.00	Client	Sell
15:36:01	\$ / R On 16-Mar-09			Currency Future	1	3,000,000	0.00	Client	Sell
15:37:00	\$ / R On 12-Jun-09			Currency Future	1	6,500,000	67,328.95	Member	Buy
15:37:12	\$ / R On 12-Jun-09			Currency Future	1	500,000	5,179.15	Member	Buy
15:38:00	\$ / R On 12-Jun-09			Currency Future	1	6,500,000	0.00	Client	Sell
15:38:13	\$ / R On 16-Mar-09			Currency Future	1	180,000	1,831.03	Member	Buy
15:38:22	\$ / R On 12-Jun-09			Currency Future	1	500,000	0.00	Client	Sell
15:42:37	\$ / R On 16-Mar-09			Currency Future	1	3,000,000	0.00	Client	Sell
15:48:15	\$ / R On 16-Mar-09			Currency Future	1	5,000	50.93	Client	Buy
15:48:18	\$ / R On 16-Mar-09			Currency Future	1	30,000	305.40	Client	Buy
15:54:28	\$ / R On 12-Jun-09			Currency Future	1	680,000	7,058.40	Client	Buy
15:54:28	\$ / R On 12-Jun-09			Currency Future	1	18,000	186.84	Client	Buy
16:13:10	\$ / R On 12-Jun-09			Currency Future	1	5,000	51.90	Client	Buy
16:13:10	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
16:28:01	\$ / R On 16-Mar-09			Currency Future	1	92,000	0.00	Member	Sell
16:28:02	\$ / R On 14-Sep-09			Currency Future	1	15,000	157.81	Client	Buy
16:28:42	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
16:28:42	\$ / R On 16-Mar-09			Currency Future	1	10,000	101.50	Client	Buy
16:29:02	\$ / R On 16-Mar-09			Currency Future	1	15,000	152.48	Client	Buy
16:29:16	\$ / R On 16-Mar-09			Currency Future	1	92,000	934.02	Member	Buy
16:32:24	\$ / R On 16-Mar-09			Currency Future	1	2,000	20.30	Client	Buy
16:32:24	\$ / R On 12-Jun-09			Currency Future	1	20,000	207.24	Client	Buy
16:32:24	\$ / R On 12-Jun-09			Currency Future	1	5,000	51.80	Client	Buy
16:40:20	\$ / R On 16-Mar-09			Currency Future	1	1,100,000	0.00	Member	Sell
16:40:51	\$ / R On 12-Jun-09			Currency Future	1	1,100,000	11,428.67	Member	Buy
16:47:27	\$ / R On 12-Jun-09			Currency Future	1	7,000,000	73,951.50	Client	Buy
16:47:27	\$ / R On 12-Jun-09			Currency Future	1	7,000,000	0.00	Client	Sell
16:48:34	\$ / R On 16-Mar-09			Currency Future	1	1,100,000	11,203.17	Client	Buy
16:49:01	\$ / R On 12-Jun-09			Currency Future	1	1,100,000	0.00	Client	Sell
16:52:49	\$ / R On 12-Jun-09			Currency Future	1	25,000	259.19	Client	Buy
16:52:49	\$ / R On 12-Jun-09			Currency Future	1	50,000	518.35	Client	Buy
16:54:12	\$ / R On 12-Jun-09			Currency Future	1	20,000	207.40	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:					96	230,666,000	1,212,220.28		
09:32:47	£ / R On 16-Mar-09			Currency Future	1	7,000	99.55	Client	Buy
09:41:12	£ / R On 16-Mar-09			Currency Future	1	1,700,000	24,086.79	Member	Buy
09:45:05	£ / R On 16-Mar-09			Currency Future	1	1,700,000	0.00	Client	Sell
10:17:43	£ / R On 12-Jun-09			Currency Future	1	150,000	0.00	Member	Sell
10:24:15	£ / R On 12-Jun-09			Currency Future	1	150,000	2,180.46	Client	Buy
11:17:47	£ / R On 12-Jun-09			Currency Future	1	5,000	72.40	Client	Buy
11:23:18	£ / R On 12-Jun-09			Currency Future	1	49,000	709.03	Client	Buy
12:30:32	£ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Member	Sell
12:32:57	£ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Member	Sell
12:34:13	£ / R On 12-Jun-09			Currency Future	1	10,000	144.80	Client	Buy
12:34:57	£ / R On 16-Mar-09			Currency Future	1	10,000	141.97	Client	Buy
12:46:12	£ / R On 12-Jun-09			Currency Future	1	500,000	7,257.50	Client	Buy
13:34:32	£ / R On 12-Jun-09			Currency Future	1	500,000	7,235.00	Client	Buy
14:37:45	£ / R On 12-Jun-09			Currency Future	1	100,000	1,442.00	Client	Buy
14:37:59	£ / R On 12-Jun-09			Currency Future	1	100,000	1,441.00	Client	Buy
14:38:42	£ / R On 12-Jun-09			Currency Future	1	100,000	0.00	Member	Sell
14:38:52	£ / R On 12-Jun-09			Currency Future	1	100,000	1,441.33	Member	Buy
14:42:21	£ / R On 12-Jun-09			Currency Future	1	100,000	1,442.00	Client	Buy
14:42:32	£ / R On 12-Jun-09			Currency Future	1	100,000	0.00	Member	Sell
14:42:54	£ / R On 12-Jun-09			Currency Future	1	100,000	1,441.00	Member	Buy
14:44:52	£ / R On 16-Mar-09			Currency Future	1	17,000	240.87	Member	Buy
14:45:31	£ / R On 12-Jun-09			Currency Future	1	100,000	1,441.00	Client	Buy
14:45:38	£ / R On 12-Jun-09			Currency Future	1	100,000	0.00	Member	Sell
14:45:53	£ / R On 12-Jun-09			Currency Future	1	100,000	1,438.96	Member	Buy
14:46:49	£ / R On 12-Jun-09			Currency Future	1	245,000	3,528.00	Client	Buy
14:46:49	£ / R On 12-Jun-09			Currency Future	1	5,000	72.00	Client	Buy
14:47:08	£ / R On 12-Jun-09			Currency Future	1	250,000	0.00	Member	Sell
14:47:11	£ / R On 12-Jun-09			Currency Future	1	55,000	792.00	Client	Buy
14:47:18	£ / R On 12-Jun-09			Currency Future	1	250,000	3,600.00	Client	Buy
14:47:22	£ / R On 12-Jun-09			Currency Future	1	50,000	720.00	Client	Buy
14:47:25	£ / R On 12-Jun-09			Currency Future	1	250,000	0.00	Member	Sell
14:47:50	£ / R On 12-Jun-09			Currency Future	1	250,000	3,594.90	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
14:47:58	£ / R On 12-Jun-09			Currency Future	1	250,000	3,594.45	Member	Buy
15:13:02	£ / R On 12-Jun-09			Currency Future	1	30,000	432.00	Client	Buy
15:13:07	£ / R On 12-Jun-09			Currency Future	1	30,000	0.00	Member	Sell
15:13:16	£ / R On 14-Sep-09			Currency Future	1	5,000	73.10	Client	Buy
15:13:32	£ / R On 12-Jun-09			Currency Future	1	30,000	431.71	Member	Buy
15:15:33	£ / R On 14-Sep-09			Currency Future	1	10,000	146.00	Client	Buy
15:15:49	£ / R On 12-Jun-09			Currency Future	1	100,000	1,437.00	Client	Buy
15:23:18	£ / R On 16-Mar-09			Currency Future	1	17,000	0.00	Client	Sell
15:26:20	£ / R On 12-Jun-09			Currency Future	1	100,000	1,436.00	Client	Buy
15:39:09	£ / R On 16-Mar-09			Currency Future	1	1,700,000	0.00	Member	Sell
15:39:31	£ / R On 16-Mar-09			Currency Future	1	1,700,000	24,086.79	Client	Buy
15:41:59	£ / R On 12-Jun-09			Currency Future	1	100,000	1,435.00	Client	Buy
15:41:59	£ / R On 12-Jun-09			Currency Future	1	2,000	28.70	Client	Buy
15:47:55	£ / R On 12-Jun-09			Currency Future	1	100,000	1,434.00	Client	Buy
15:47:59	£ / R On 12-Jun-09			Currency Future	1	2,000	28.68	Client	Buy
15:54:47	£ / R On 12-Jun-09			Currency Future	1	100,000	1,433.00	Client	Buy
15:55:12	£ / R On 14-Sep-09			Currency Future	1	5,000	72.83	Client	Buy
16:01:31	£ / R On 12-Jun-09			Currency Future	1	20,000	286.00	Client	Buy
16:03:02	£ / R On 14-Sep-09			Currency Future	1	5,000	72.61	Client	Buy
16:08:28	£ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Member	Sell
16:10:06	£ / R On 12-Jun-09			Currency Future	1	10,000	143.17	Client	Buy
16:15:10	£ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
16:20:41	£ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Client	Sell

Total for £ / R Currency Future: 55 11,510,000 101,133.59

10:27:53	€ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Client	Sell
10:28:07	€ / R On 12-Jun-09			Currency Future	1	2,000	26.74	Client	Buy
10:28:17	€ / R On 16-Mar-09			Currency Future	1	20,000	260.91	Member	Buy
10:28:19	€ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Member	Sell
12:01:38	€ / R On 16-Mar-09			Currency Future	1	20,000	0.00	Client	Sell
12:19:36	€ / R On 12-Jun-09			Currency Future	1	20,000	266.86	Client	Buy
12:46:17	€ / R On 12-Jun-09			Currency Future	1	250,000	3,350.00	Client	Buy
12:56:23	€ / R On 16-Mar-09			Currency Future	1	45,000	0.00	Client	Sell
12:57:00	€ / R On 14-Sep-09			Currency Future	1	45,000	612.54	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
13:27:32	€ / R On 12-Jun-09			Currency Future	1	250,000	3,337.50	Client	Buy
15:25:52	€ / R On 12-Jun-09			Currency Future	1	250,000	3,322.50	Client	Buy
16:22:50	€ / R On 16-Mar-09			Currency Future	1	5,000	65.00	Client	Buy
Total for € / R Currency Future:					12	928,000	11,242.05		
08:56:16	R157 On 07-May-09			Bond Future	1	2,000,000	25,975.87	Client	Buy
08:56:16	R157 On 07-May-09			Bond Future	1	2,000,000	0.00	Member	Sell
Total for R157 Bond Future:					2	4,000,000	25,975.87		
11:46:55	ZAAD On 16-Mar-09			Currency Future	1	6,000,000	0.00	Member	Sell
11:47:24	ZAAD On 12-Jun-09			Currency Future	1	6,000,000	40,215.00	Member	Buy
12:20:10	ZAAD On 12-Jun-09			Currency Future	1	6,000,000	0.00	Client	Sell
12:20:43	ZAAD On 16-Mar-09			Currency Future	1	6,000,000	39,913.20	Client	Buy
Total for ZAAD Currency Future:					4	24,000,000	80,128.20		
Grand Total for all Instruments:					169	271,104,000	1,430,699.99		