



Derivatives Matched Trades Report

Report for 11/02/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:02:39	\$ / R On 12-Jun-09			Currency Future	1	500,000	5,019.75	Member	Buy
09:03:11	\$ / R On 12-Jun-09			Currency Future	1	500,000	5,096.75	Member	Buy
09:04:26	\$ / R On 16-Mar-09			Currency Future	1	2,000,000	0.00	Member	Sell
09:04:31	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
09:05:15	\$ / R On 16-Mar-09			Currency Future	1	5,000,000	0.00	Member	Sell
09:05:34	\$ / R On 16-Mar-09			Currency Future	1	3,000,000	0.00	Member	Sell
09:10:35	\$ / R On 16-Mar-09			Currency Future	1	12,000	0.00	Client	Sell
09:11:41	\$ / R On 16-Mar-09			Currency Future	1	5,000	50.08	Client	Buy
09:19:17	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
09:20:07	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
09:20:20	\$ / R On 12-Jun-09			Currency Future	1	500,000	0.00	Member	Sell
09:20:41	\$ / R On 12-Jun-09			Currency Future	1	500,000	0.00	Member	Sell
09:22:39	\$ / R On 12-Jun-09			Currency Future	1	500,000	5,019.75	Member	Buy
09:22:39	\$ / R On 12-Jun-09			Currency Future	1	500,000	0.00	Client	Sell
09:23:55	\$ / R On 12-Jun-09			Currency Future	1	500,000	0.00	Client	Sell
09:23:55	\$ / R On 12-Jun-09			Currency Future	1	500,000	5,096.75	Member	Buy
09:40:17	\$ / R On 16-Mar-09			Currency Future	1	5,000	49.85	Client	Buy
09:40:17	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
09:40:54	\$ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Client	Sell
09:40:54	\$ / R On 16-Mar-09			Currency Future	1	1,000	9.97	Client	Buy
09:43:13	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
09:53:43	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Member	Sell
10:03:41	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	9,958.80	Client	Buy
10:10:15	\$ / R On 16-Mar-09			Currency Future	1	14,000	0.00	Client	Sell
10:10:15	\$ / R On 16-Mar-09			Currency Future	1	100,000	0.00	Client	Sell

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10:10:15	\$ / R On 16-Mar-09			Currency Future	1	90,000	0.00	Client	Sell
10:13:40	\$ / R On 16-Mar-09			Currency Future	1	3,000,000	29,909.70	Client	Buy
10:16:13	\$ / R On 16-Mar-09			Currency Future	1	2,000,000	20,036.80	Client	Buy
10:17:00	\$ / R On 16-Mar-09			Currency Future	1	5,000,000	49,999.50	Client	Buy
10:33:31	\$ / R On 16-Mar-09			Currency Future	1	10,000,000	99,435.00	Member	Buy
10:43:17	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	9,945.80	Member	Buy
10:49:52	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Client	Sell
10:54:31	\$ / R On 16-Mar-09			Currency Future	1	2,500,000	24,891.50	Member	Buy
11:04:15	\$ / R On 12-Jun-09			Currency Future	1	50,000	505.46	Member	Buy
11:19:11	\$ / R On 16-Mar-09			Currency Future	1	19,000	0.00	Client	Sell
11:19:20	\$ / R On 16-Mar-09			Currency Future	1	19,000	189.46	Member	Buy
11:19:37	\$ / R On 16-Mar-09			Currency Future	1	19,000	0.00	Member	Sell
11:29:38	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Client	Sell
11:29:53	\$ / R On 16-Mar-09			Currency Future	1	2,500,000	0.00	Client	Sell
11:30:08	\$ / R On 16-Mar-09			Currency Future	1	10,000,000	0.00	Client	Sell
11:30:19	\$ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Client	Sell
11:50:04	\$ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Client	Sell
11:50:04	\$ / R On 16-Mar-09			Currency Future	1	1,000	9.98	Client	Buy
11:57:52	\$ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Client	Sell
12:06:30	\$ / R On 16-Mar-09			Currency Future	1	100,000	0.00	Client	Sell
12:31:57	\$ / R On 16-Mar-09			Currency Future	1	300,000	2,992.62	Member	Buy
12:42:20	\$ / R On 16-Mar-09			Currency Future	1	12,000	119.71	Client	Buy
12:46:03	\$ / R On 16-Mar-09			Currency Future	1	300,000	0.00	Client	Sell
13:34:45	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Member	Sell
13:35:31	\$ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Client	Sell
13:37:24	\$ / R On 16-Mar-09			Currency Future	1	5,000	49.86	Member	Buy
13:42:59	\$ / R On 16-Mar-09			Currency Future	1	9,000	0.00	Member	Sell
13:43:57	\$ / R On 16-Mar-09			Currency Future	1	9,000	89.68	Member	Buy
14:04:43	\$ / R On 12-Jun-09			Currency Future	1	500,000	5,071.25	Member	Buy
14:13:28	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
14:15:30	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Member	Sell
14:15:57	\$ / R On 16-Mar-09			Currency Future	1	10,000	100.17	Client	Buy
14:17:51	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Member	Sell
14:18:30	\$ / R On 16-Mar-09			Currency Future	1	5,000	50.11	Member	Buy
14:19:28	\$ / R On 12-Jun-09			Currency Future	1	12,000	0.00	Client	Sell
14:21:05	\$ / R On 16-Mar-09			Currency Future	1	800,000	0.00	Member	Sell

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14:22:06	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	9,978.00	Member	Buy
14:24:20	\$ / R On 16-Mar-09			Currency Future	1	800,000	7,991.20	Client	Buy
14:24:50	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Client	Sell
14:32:11	\$ / R On 12-Jun-09			Currency Future	1	500,000	0.00	Client	Sell
15:01:43	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
15:34:41	\$ / R On 12-Jun-09			Currency Future	1	1,000	10.20	Client	Buy
15:35:30	\$ / R On 12-Jun-09			Currency Future	1	5,000	50.99	Client	Buy
15:36:09	\$ / R On 16-Mar-09			Currency Future	1	20,000	0.00	Client	Sell
16:11:18	\$ / R On 16-Mar-09			Currency Future	1	200,000	0.00	Member	Sell
16:11:18	\$ / R On 16-Mar-09			Currency Future	1	200,000	200.00	Client	Buy
16:11:30	\$ / R On 16-Mar-09			Currency Future	1	200,000	0.00	Client	Sell
16:11:30	\$ / R On 16-Mar-09			Currency Future	1	200,000	1,929.70	Member	Buy
16:11:41	\$ / R On 16-Mar-09			Currency Future	1	200,000	200.00	Member	Buy
16:11:41	\$ / R On 16-Mar-09			Currency Future	1	200,000	0.00	Client	Sell
16:11:52	\$ / R On 16-Mar-09			Currency Future	1	200,000	1,929.70	Client	Buy
16:11:52	\$ / R On 16-Mar-09			Currency Future	1	200,000	0.00	Member	Sell
16:39:21	\$ / R On 12-Jun-09			Currency Future	1	1,000	10.17	Client	Buy
16:53:46	\$ / R On 12-Jun-09			Currency Future	1	1,000	10.15	Client	Buy
Total for \$ / R Currency Future:					79	60,494,000	296,008.41		
09:04:03	€ / R On 16-Mar-09			Currency Future	1	40,000	0.00	Client	Sell
09:04:21	€ / R On 16-Mar-09			Currency Future	1	40,000	0.00	Client	Sell
10:57:01	€ / R On 16-Mar-09			Currency Future	1	40,000	0.00	Client	Sell
12:06:09	€ / R On 16-Mar-09			Currency Future	1	5,000	64.63	Client	Buy
14:19:46	€ / R On 12-Jun-09			Currency Future	1	12,000	0.00	Client	Sell
16:34:11	€ / R On 16-Mar-09			Currency Future	1	15,000	0.00	Client	Sell
Total for € / R Currency Future:					6	152,000	64.63		
11:54:56	R157 On 07-May-09			Bond Future	1	3,000,000	0.00	Member	Sell
11:54:56	R157 On 07-May-09			Bond Future	1	3,000,000	39,130.46	Client	Buy
11:55:27	R157 On 07-May-09			Bond Future	1	7,100,000	0.00	Member	Sell
11:55:27	R157 On 07-May-09			Bond Future	1	7,100,000	92,608.76	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:55:55	R157 On 07-May-09			Bond Future	1	1,800,000	23,478.28	Client	Buy
11:55:55	R157 On 07-May-09			Bond Future	1	1,800,000	0.00	Member	Sell
11:57:16	R157 On 07-May-09			Bond Future	1	4,400,000	0.00	Member	Sell
11:57:16	R157 On 07-May-09			Bond Future	1	4,400,000	57,391.35	Client	Buy
11:58:26	R157 On 07-May-09			Bond Future	1	2,000,000	26,133.46	Member	Buy
11:58:26	R157 On 07-May-09			Bond Future	1	2,000,000	0.00	Client	Sell
Total for R157 Bond Future:					10	36,600,000	238,742.31		
15:06:40	R204 On 07-May-09	7.75	Call	Option on Bond Future	1	75,000,000	0.00		Sell
15:06:40	R204 On 07-May-09	7.75	Call	Option on Bond Future	1	75,000,000	0.00		Buy
15:07:22	R204 On 07-May-09	8.75	Put	Option on Bond Future	1	75,000,000	0.00		Buy
15:07:22	R204 On 07-May-09	8.75	Put	Option on Bond Future	1	75,000,000	0.00		Sell
Total for R204 Bond Future:					4	300,000,000	0.00		
11:22:27	R206 On 07-May-09			Bond Future	1	25,000,000	0.00	Member	Sell
11:22:27	R206 On 07-May-09			Bond Future	1	25,000,000	255,981.73	Client	Buy
Total for R206 Bond Future:					2	50,000,000	255,981.73		
15:50:43	R209 On 07-May-09			Bond Future	1	1,500,000	0.00	Member	Sell
15:50:43	R209 On 07-May-09			Bond Future	1	1,500,000	11,971.45		Buy
Total for R209 Bond Future:					2	3,000,000	11,971.45		
09:55:47	ZAAD On 16-Mar-09			Currency Future	1	5,000	0.00	Member	Sell
09:55:47	ZAAD On 16-Mar-09			Currency Future	1	5,000	49.18	Client	Buy
Total for ZAAD Currency Future:					2	10,000	49.18		
Grand Total for all Instruments:					105	450,256,000	802,817.70		