



Derivatives Matched Trades Report

Report for 12/02/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:53:43	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Member	Sell
09:53:43	\$ / R On 16-Mar-09			Currency Future	1	5,000	49.18	Client	Buy
10:27:17	\$ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Client	Sell
10:33:10	\$ / R On 16-Mar-09			Currency Future	1	20,000	0.00	Client	Sell
10:42:04	\$ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Client	Sell
10:44:41	\$ / R On 16-Mar-09			Currency Future	1	2,500,000	25,133.50	Member	Buy
10:45:57	\$ / R On 12-Jun-09			Currency Future	1	370,000	0.00	Client	Sell
10:50:32	\$ / R On 16-Mar-09			Currency Future	1	20,000	0.00	Client	Sell
10:57:29	\$ / R On 16-Mar-09			Currency Future	1	10,000	101.01	Member	Buy
11:02:13	\$ / R On 16-Mar-09			Currency Future	1	20,000	0.00	Client	Sell
11:03:14	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
11:08:35	\$ / R On 16-Mar-09			Currency Future	1	30,000	0.00	Client	Sell
11:10:05	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,113.40	Member	Buy
11:16:53	\$ / R On 12-Jun-09			Currency Future	1	2,000	20.58	Client	Buy
11:17:02	\$ / R On 16-Mar-09			Currency Future	1	1,000	10.08	Client	Buy
11:17:02	\$ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Client	Sell
11:18:40	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
11:20:24	\$ / R On 16-Mar-09			Currency Future	1	49,000	0.00	Client	Sell
11:41:51	\$ / R On 16-Mar-09			Currency Future	1	2,500,000	0.00	Client	Sell
11:42:11	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Client	Sell
11:57:38	\$ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Client	Sell
11:59:30	\$ / R On 16-Mar-09			Currency Future	1	4,000	0.00	Client	Sell
12:00:54	\$ / R On 16-Mar-09			Currency Future	1	4,000	0.00	Client	Sell
12:09:08	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
12:09:43	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell

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12:21:25	\$ / R On 16-Mar-09			Currency Future	1	4,000	0.00	Client	Sell
12:30:59	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
12:30:59	\$ / R On 16-Mar-09			Currency Future	1	15,000	0.00	Client	Sell
12:41:42	\$ / R On 16-Mar-09			Currency Future	1	10,000	101.85	Member	Buy
12:42:31	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
13:00:54	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
13:05:34	\$ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Client	Sell
13:05:57	\$ / R On 16-Mar-09			Currency Future	1	10,000	101.73	Member	Buy
13:06:44	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
13:31:14	\$ / R On 16-Mar-09			Currency Future	1	3,000	0.00	Client	Sell
14:00:52	\$ / R On 16-Mar-09			Currency Future	1	8,000	0.00	Client	Sell
14:01:18	\$ / R On 16-Mar-09			Currency Future	1	4,000	0.00	Client	Sell
14:01:36	\$ / R On 16-Mar-09			Currency Future	1	25,000	0.00	Client	Sell
14:24:19	\$ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Client	Sell
14:24:19	\$ / R On 16-Mar-09			Currency Future	1	1,000	10.19	Client	Buy
14:30:54	\$ / R On 16-Mar-09			Currency Future	1	2,000	20.37	Client	Buy
14:53:08	\$ / R On 16-Mar-09			Currency Future	1	400,000	0.00	Client	Sell
14:56:13	\$ / R On 16-Mar-09			Currency Future	1	1,000	10.18	Client	Buy
15:35:44	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Member	Sell
15:36:03	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	9,934.80	Member	Buy
15:36:25	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	9,884.80	Member	Buy
15:36:40	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Member	Sell
15:39:14	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,058.20	Client	Buy
15:39:48	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Client	Sell
15:42:05	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,015.90	Client	Buy
15:45:00	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Client	Sell
15:51:23	\$ / R On 16-Mar-09			Currency Future	1	12,000	0.00	Client	Sell
15:55:21	\$ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Client	Sell
16:06:04	\$ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Client	Sell
16:25:13	\$ / R On 12-Jun-09			Currency Future	1	500,000	5,170.00	Member	Buy
16:41:46	\$ / R On 16-Mar-09	10.60	Call	Currency Future	1	2,250,000	0.00	Client	Sell
16:41:46	\$ / R On 16-Mar-09	10.60	Call	Currency Future	1	2,250,000	0.00	Member	Buy
16:42:16	\$ / R On 16-Mar-09	10.60	Call	Currency Future	1	250,000	0.00	Member	Buy
16:42:16	\$ / R On 16-Mar-09	10.60	Call	Currency Future	1	250,000	0.00	Client	Sell
16:55:17	\$ / R On 16-Mar-09			Currency Future	1	2,000	20.37	Member	Buy
16:55:54	\$ / R On 16-Mar-09			Currency Future	1	2,000	0.00	Member	Sell

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16:56:41	\$ / R On 12-Jun-09			Currency Future	1	500,000	0.00	Client	Sell
Total for \$ / R Currency Future:					62	22,265,000	80,756.15		
09:10:36	£ / R On 12-Jun-09			Currency Future	1	5,000	73.03	Client	Buy
Total for £ / R Currency Future:					1	5,000	73.03		
11:00:26	€ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
Total for € / R Currency Future:					1	5,000	0.00		
16:43:15	ALBI On 07-May-09			Index Future	1	2,390,000	0.00		Buy
16:43:15	ALBI On 07-May-09			Index Future	1	2,390,000	0.00		Sell
Total for ALBI Index Future:					2	4,780,000	0.00		
14:09:57	R157 On 07-May-09			Bond Future	1	16,600,000	215,762.62	Member	Buy
14:09:57	R157 On 07-May-09			Bond Future	1	16,600,000	0.00	Client	Sell
15:45:48	R157 On 07-May-09			Bond Future	1	18,300,000	0.00		Sell
15:45:48	R157 On 07-May-09			Bond Future	1	18,300,000	237,573.60		Buy
15:46:42	R157 On 07-May-09			Bond Future	1	20,400,000	0.00		Sell
15:46:42	R157 On 07-May-09			Bond Future	1	20,400,000	263,616.27		Buy
Total for R157 Bond Future:					6	110,600,000	716,952.48		
16:50:24	R203 On 07-May-09			Bond Future	1	3,600,000	36,019.73		Buy
16:50:24	R203 On 07-May-09			Bond Future	1	3,600,000	0.00		Sell
16:54:05	R203 On 07-May-09			Bond Future	1	5,000,000	50,027.41		Buy
16:54:05	R203 On 07-May-09			Bond Future	1	5,000,000	0.00		Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
Total for R203 Bond Future:					4	17,200,000	86,047.14		
16:49:11	R204 On 07-May-09			Bond Future	1	2,000,000	19,939.27		Buy
16:49:11	R204 On 07-May-09			Bond Future	1	2,000,000	0.00	Client	Sell
Total for R204 Bond Future:					2	4,000,000	19,939.27		
14:10:57	R206 On 07-May-09			Bond Future	1	25,000,000	252,237.58	Member	Buy
14:10:57	R206 On 07-May-09			Bond Future	1	25,000,000	0.00	Client	Sell
15:29:55	R206 On 06-Aug-09	7.00	Call	Option on Bond Future	1	30,000,000	0.00	Member	Sell
15:29:55	R206 On 06-Aug-09	7.00	Call	Option on Bond Future	1	30,000,000	0.00	Client	Buy
Total for R206 Bond Future:					4	110,000,000	252,237.58		
09:07:35	R209 On 04-Feb-10	7.50	Call	Option on Bond Future	1	250,000,000	0.00	Member	Buy
11:38:53	R209 On 04-Feb-10	7.50	Call	Option on Bond Future	1	250,000,000	0.00	Member	Sell
Total for R209 Bond Future:					2	500,000,000	0.00		
09:45:08	ZAAD On 16-Mar-09			Currency Future	1	5,000	49.18	Member	Buy
09:45:08	ZAAD On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
15:52:03	ZAAD On 16-Mar-09			Currency Future	1	2,000,000	13,180.00	Member	Buy
15:52:17	ZAAD On 16-Mar-09			Currency Future	1	2,000,000	13,099.00	Member	Buy
16:57:25	ZAAD On 16-Mar-09			Currency Future	1	2,000,000	0.00	Client	Sell
16:57:55	ZAAD On 16-Mar-09			Currency Future	1	2,000,000	0.00	Client	Sell
Total for ZAAD Currency Future:					6	8,010,000	26,328.18		
Grand Total for all Instruments:					90	776,865,000	1,182,333.82		