



Derivatives Matched Trades Report

Report for 05/11/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:12:51	\$ / R On 14-Dec-09			Currency Future	1	30,000	0.00	Member	Sell
08:56:06	\$ / R On 14-Dec-09			Currency Future	1	30,000	232.46	Client	Buy
09:01:26	\$ / R On 14-Dec-09			Currency Future	1	22,000	0.00	Client	Sell
09:01:26	\$ / R On 14-Dec-09			Currency Future	1	22,000	169.73	Client	Buy
09:01:44	\$ / R On 14-Dec-09			Currency Future	1	55,000	0.00	Client	Sell
09:04:08	\$ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Client	Sell
09:11:11	\$ / R On 14-Dec-09			Currency Future	1	64,000	493.25	Member	Buy
09:11:11	\$ / R On 14-Dec-09			Currency Future	1	64,000	0.00	Client	Sell
09:13:43	\$ / R On 14-Dec-09			Currency Future	1	50,000	386.00	Client	Buy
09:15:05	\$ / R On 14-Dec-09			Currency Future	1	18,000	0.00	Member	Sell
09:22:30	\$ / R On 14-Dec-09			Currency Future	1	18,000	139.43	Member	Buy
09:25:28	\$ / R On 15-Mar-10			Currency Future	1	2,000	0.00	Client	Sell
09:27:44	\$ / R On 14-Dec-09			Currency Future	1	15,000	116.12	Member	Buy
09:28:42	\$ / R On 14-Dec-09			Currency Future	1	15,000	0.00	Member	Sell
09:28:42	\$ / R On 14-Dec-09			Currency Future	1	15,000	116.25	Client	Buy
09:29:46	\$ / R On 14-Dec-09			Currency Future	1	20,000	154.60	Client	Buy
09:30:42	\$ / R On 14-Dec-09			Currency Future	1	66,000	507.69	Member	Buy
09:31:03	\$ / R On 14-Dec-09			Currency Future	1	83,000	638.66	Member	Buy
09:32:21	\$ / R On 14-Dec-09			Currency Future	1	150,000	0.00	Member	Sell
09:34:52	\$ / R On 14-Dec-09			Currency Future	1	32,000	233.66	Client	Buy
09:34:52	\$ / R On 14-Dec-09			Currency Future	1	32,000	0.00	Member	Sell
09:36:52	\$ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Member	Sell
09:41:41	\$ / R On 15-Mar-10			Currency Future	1	10,000	0.00	Member	Sell
09:51:46	\$ / R On 14-Dec-09			Currency Future	1	11,000	0.00	Client	Sell
09:52:16	\$ / R On 14-Dec-09			Currency Future	1	20,000	154.69	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
10:19:27	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Member	Sell
10:19:46	\$ / R On 14-Dec-09			Currency Future	1	150,000	1,149.35	Member	Buy
10:20:04	\$ / R On 14-Dec-09			Currency Future	1	150,000	0.00	Member	Sell
10:20:04	\$ / R On 14-Dec-09			Currency Future	1	150,000	1,150.85	Client	Buy
10:20:30	\$ / R On 14-Dec-09			Currency Future	1	50,000	386.65	Client	Buy
10:21:43	\$ / R On 14-Dec-09			Currency Future	1	66,000	0.00	Member	Sell
10:47:03	\$ / R On 14-Dec-09			Currency Future	1	50,000	386.98	Client	Buy
10:49:41	\$ / R On 14-Dec-09			Currency Future	1	50,000	387.73	Client	Buy
10:49:51	\$ / R On 15-Mar-10			Currency Future	1	4,000	0.00	Client	Sell
10:51:39	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Member	Sell
10:52:56	\$ / R On 14-Dec-09			Currency Future	1	10,000	77.49	Member	Buy
11:24:59	\$ / R On 14-Dec-09			Currency Future	1	1,000,000	0.00	Member	Sell
11:37:51	\$ / R On 14-Dec-09			Currency Future	1	1,000,000	0.00	Member	Sell
11:49:46	\$ / R On 14-Dec-09			Currency Future	1	20,000	154.48	Client	Buy
11:50:00	\$ / R On 14-Dec-09			Currency Future	1	20,000	154.10	Client	Buy
11:50:00	\$ / R On 14-Dec-09			Currency Future	1	80,000	0.00	Client	Sell
11:50:00	\$ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Client	Sell
11:52:43	\$ / R On 15-Mar-10			Currency Future	1	3,000	23.55	Client	Buy
12:10:08	\$ / R On 14-Dec-09			Currency Future	1	1,000,000	7,743.90	Client	Buy
12:11:14	\$ / R On 14-Dec-09			Currency Future	1	1,000,000	7,738.90	Client	Buy
12:18:23	\$ / R On 14-Dec-09			Currency Future	1	10,000	77.00	Client	Buy
12:18:23	\$ / R On 14-Dec-09			Currency Future	1	250,000	0.00	Client	Sell
12:18:23	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
12:27:59	\$ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Client	Sell
12:27:59	\$ / R On 14-Dec-09			Currency Future	1	20,000	153.80	Client	Buy
12:39:06	\$ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Client	Sell
12:39:07	\$ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Client	Sell
12:45:39	\$ / R On 14-Dec-09			Currency Future	1	250,000	0.00	Member	Sell
12:45:39	\$ / R On 14-Dec-09			Currency Future	1	250,000	1,927.50	Client	Buy
13:20:42	\$ / R On 14-Dec-09			Currency Future	1	1,000,000	7,674.50	Member	Buy
13:21:06	\$ / R On 14-Dec-09			Currency Future	1	1,000,000	7,675.50	Member	Buy
13:22:12	\$ / R On 14-Dec-09			Currency Future	1	1,000,000	7,675.50	Member	Buy
13:22:21	\$ / R On 14-Dec-09			Currency Future	1	1,000,000	7,675.50	Member	Buy
13:22:38	\$ / R On 14-Dec-09			Currency Future	1	1,000,000	7,675.50	Member	Buy
13:28:29	\$ / R On 15-Mar-10			Currency Future	1	10,000	78.74	Client	Buy
13:28:49	\$ / R On 14-Dec-09			Currency Future	1	83,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
13:31:31	\$ / R On 14-Dec-09			Currency Future	1	50,000	384.85	Client	Buy
13:53:30	\$ / R On 14-Dec-09			Currency Future	1	1,000,000	0.00	Client	Sell
13:53:47	\$ / R On 14-Dec-09			Currency Future	1	1,000,000	0.00	Client	Sell
13:54:00	\$ / R On 14-Dec-09			Currency Future	1	1,000,000	0.00	Client	Sell
13:57:15	\$ / R On 14-Dec-09			Currency Future	1	1,000,000	0.00	Client	Sell
13:57:33	\$ / R On 14-Dec-09			Currency Future	1	1,000,000	0.00	Client	Sell
14:16:14	\$ / R On 14-Dec-09			Currency Future	1	1,000,000	7,667.60	Member	Buy
14:16:31	\$ / R On 14-Dec-09			Currency Future	1	1,000,000	7,667.60	Member	Buy
14:16:41	\$ / R On 14-Dec-09			Currency Future	1	1,000,000	7,667.60	Member	Buy
14:18:29	\$ / R On 14-Dec-09			Currency Future	1	10,000	76.80	Client	Buy
14:18:41	\$ / R On 14-Dec-09			Currency Future	1	35,000	268.45	Client	Buy
14:18:41	\$ / R On 14-Dec-09			Currency Future	1	4,000	30.68	Client	Buy
14:19:04	\$ / R On 14-Dec-09			Currency Future	1	1,000,000	7,645.20	Member	Buy
14:19:27	\$ / R On 14-Dec-09			Currency Future	1	1,000,000	7,635.20	Member	Buy
14:20:40	\$ / R On 14-Dec-09			Currency Future	1	5,000	38.34	Client	Buy
14:20:44	\$ / R On 14-Dec-09			Currency Future	1	2,000	15.32	Client	Buy
14:20:44	\$ / R On 14-Dec-09			Currency Future	1	3,000	22.98	Client	Buy
14:21:57	\$ / R On 14-Dec-09			Currency Future	1	1,000,000	7,615.20	Member	Buy
14:22:07	\$ / R On 14-Dec-09			Currency Future	1	3,000	22.92	Client	Buy
14:23:25	\$ / R On 14-Dec-09			Currency Future	1	5,000	38.10	Client	Buy
14:23:25	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
14:24:06	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Client	Sell
14:25:16	\$ / R On 14-Dec-09			Currency Future	1	25,000	190.88	Client	Buy
14:26:00	\$ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Member	Sell
14:26:43	\$ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Member	Sell
14:31:32	\$ / R On 15-Mar-10			Currency Future	1	25,000	194.25	Client	Buy
14:34:09	\$ / R On 14-Dec-09			Currency Future	1	10,000	76.22	Client	Buy
14:39:33	\$ / R On 14-Dec-09			Currency Future	1	7,000	0.00	Client	Sell
14:39:33	\$ / R On 14-Dec-09			Currency Future	1	7,000	53.20	Client	Buy
14:40:42	\$ / R On 14-Dec-09			Currency Future	1	1,000,000	0.00	Client	Sell
14:41:04	\$ / R On 14-Dec-09			Currency Future	1	1,000,000	0.00	Client	Sell
14:41:33	\$ / R On 14-Dec-09			Currency Future	1	1,000,000	0.00	Client	Sell
14:42:59	\$ / R On 14-Dec-09			Currency Future	1	1,000,000	0.00	Client	Sell
14:44:50	\$ / R On 14-Dec-09			Currency Future	1	1,000,000	0.00	Client	Sell
14:45:21	\$ / R On 14-Dec-09			Currency Future	1	1,000,000	0.00	Client	Sell
14:46:40	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
14:48:05	\$ / R On 14-Dec-09			Currency Future	1	12,000	91.62	Client	Buy
14:52:24	\$ / R On 14-Dec-09			Currency Future	1	100,000	768.17	Member	Buy
14:53:27	\$ / R On 14-Dec-09			Currency Future	1	13,000	99.26	Client	Buy
14:54:51	\$ / R On 14-Dec-09			Currency Future	1	27,000	206.33	Client	Buy
14:57:06	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Member	Sell
15:07:25	\$ / R On 15-Mar-10			Currency Future	1	40,000	311.18	Client	Buy
15:17:26	\$ / R On 14-Dec-09			Currency Future	1	32,000	0.00	Client	Sell
15:17:26	\$ / R On 14-Dec-09			Currency Future	1	32,000	233.66	Member	Buy
15:18:45	\$ / R On 14-Dec-09			Currency Future	1	15,000	114.86	Client	Buy
15:19:04	\$ / R On 14-Dec-09			Currency Future	1	32,000	0.00	Member	Sell
15:19:04	\$ / R On 14-Dec-09			Currency Future	1	32,000	247.37	Client	Buy
15:19:26	\$ / R On 14-Dec-09			Currency Future	1	100,000	765.75	Client	Buy
15:28:53	\$ / R On 14-Dec-09			Currency Future	1	5,000	38.31	Client	Buy
15:31:20	\$ / R On 15-Mar-10			Currency Future	1	20,000	155.49	Client	Buy
15:38:35	\$ / R On 14-Dec-09			Currency Future	1	600,000	4,674.00	Client	Buy
15:38:35	\$ / R On 14-Dec-09			Currency Future	1	600,000	0.00	Member	Sell
16:09:46	\$ / R On 14-Dec-09			Currency Future	1	50,000	382.64	Client	Buy
16:12:32	\$ / R On 14-Dec-09			Currency Future	1	5,000,000	38,261.00	Member	Buy
16:15:16	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Member	Sell
16:15:41	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Member	Sell
16:17:16	\$ / R On 14-Dec-09			Currency Future	1	20,000	153.20	Client	Buy
16:26:22	\$ / R On 14-Dec-09			Currency Future	1	5,000	38.37	Client	Buy
16:30:47	\$ / R On 14-Dec-09			Currency Future	1	5,000	38.53	Client	Buy
16:31:06	\$ / R On 14-Dec-09			Currency Future	1	5,000	38.14	Client	Buy
16:33:20	\$ / R On 14-Dec-09			Currency Future	1	5,000	38.30	Client	Buy
16:47:19	\$ / R On 14-Dec-09			Currency Future	1	600,000	0.00	Client	Sell
16:47:19	\$ / R On 14-Dec-09			Currency Future	1	600,000	4,583.10	Member	Buy
16:48:01	\$ / R On 14-Dec-09			Currency Future	1	5,000,000	0.00	Client	Sell
16:49:21	\$ / R On 14-Dec-09			Currency Future	1	50,000	381.69	Client	Buy
16:56:13	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Member	Sell
16:56:13	\$ / R On 14-Dec-09			Currency Future	1	10,000	77.10	Client	Buy
16:56:13	\$ / R On 14-Dec-09			Currency Future	1	10,000	77.10	Client	Buy
16:56:13	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
Total for \$ / R Currency Future:					130	42,386,000	162,396.56		
08:13:31	£ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Member	Sell
08:55:40	£ / R On 14-Dec-09			Currency Future	1	10,000	128.00	Client	Buy
13:51:10	£ / R On 15-Mar-10			Currency Future	1	100,000	0.00	Member	Sell
13:58:43	£ / R On 15-Mar-10			Currency Future	1	100,000	1,292.56	Member	Buy
Total for £ / R Currency Future:					4	220,000	1,420.56		
09:14:56	€ / R On 14-Jun-10			Currency Future	1	60,000	710.25	Client	Buy
09:54:17	€ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
11:49:56	€ / R On 15-Mar-10			Currency Future	1	2,000	23.31	Client	Buy
11:52:43	€ / R On 14-Dec-09			Currency Future	1	1,000	11.46	Client	Buy
12:23:54	€ / R On 14-Dec-09			Currency Future	1	500,000	5,704.90	Member	Buy
12:27:04	€ / R On 14-Dec-09			Currency Future	1	500,000	0.00	Client	Sell
13:21:51	€ / R On 14-Dec-09			Currency Future	1	500,000	5,695.95	Member	Buy
13:56:35	€ / R On 14-Dec-09			Currency Future	1	500,000	0.00	Client	Sell
14:22:29	€ / R On 14-Dec-09			Currency Future	1	500,000	5,654.20	Member	Buy
14:22:37	€ / R On 14-Dec-09			Currency Future	1	500,000	5,653.80	Member	Buy
14:25:10	€ / R On 15-Mar-10			Currency Future	1	25,000	288.38	Client	Buy
14:33:21	€ / R On 15-Mar-10			Currency Future	1	5,000	57.63	Client	Buy
14:39:35	€ / R On 14-Dec-09			Currency Future	1	500,000	0.00	Client	Sell
14:40:06	€ / R On 14-Dec-09			Currency Future	1	500,000	0.00	Client	Sell
Total for € / R Currency Future:					14	4,098,000	23,799.87		
15:40:49	AL13 On 04-Feb-10			Index Future	1	100,000	0.00	Member	Sell
15:40:49	AL13 On 04-Feb-10			Index Future	1	100,000	0.00	Client	Buy
Total for AL13 Index Future:					2	200,000	0.00		
16:36:55	AL7T On 04-Feb-10			Index Future	1	340,000	0.00	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:36:55	AL7T On 04-Feb-10			Index Future	1	340,000	0.00	Member	Sell
Total for AL7T Index Future:					2	680,000	0.00		
16:35:40	ALBI On 04-Feb-10			Index Future	1	970,000	0.00	Member	Sell
16:35:40	ALBI On 04-Feb-10			Index Future	1	970,000	0.00	Client	Buy
Total for ALBI Index Future:					2	1,940,000	0.00		
10:08:31	GOVI On 05-Nov-09			jGovi	1	620,000	184,664.52	Member	Buy
10:08:31	GOVI On 05-Nov-09			jGovi	1	620,000	0.00	Client	Sell
10:09:32	GOVI On 04-Feb-10			jGovi	1	630,000	191,034.90	Client	Buy
10:09:32	GOVI On 04-Feb-10			jGovi	1	630,000	0.00	Member	Sell
Total for GOVI jGovi:					4	2,500,000	375,699.42		
11:27:56	ILBI On 05-Nov-09			Index Future	1	30,000	0.00	Member	Buy
11:27:56	ILBI On 05-Nov-09			Index Future	1	30,000	0.00	Client	Sell
11:28:24	ILBI On 04-Feb-10			Index Future	1	30,000	0.00	Client	Buy
11:28:24	ILBI On 04-Feb-10			Index Future	1	30,000	0.00	Member	Sell
11:29:26	ILBI On 04-Feb-10			Index Future	1	10,000	0.00	Member	Sell
11:29:26	ILBI On 04-Feb-10			Index Future	1	10,000	0.00	Client	Buy
Total for ILBI Index Future:					6	140,000	0.00		
00:00:00	R186 On 05-Nov-09			Bond Future	1	24,000,000	0.00		Sell
00:00:00	R186 On 05-Nov-09	8.75	Put	Option on Bond Future	1	24,000,000	0.00		Sell
00:00:00	R186 On 05-Nov-09			Bond Future	1	300,000	3,583.04	Client	Buy
00:00:00	R186 On 05-Nov-09			Bond Future	1	1,300,000	15,526.52	Client	Buy
00:00:00	R186 On 05-Nov-09	8.75	Put	Option on Bond Future	1	1,300,000	0.00	Client	Buy
00:00:00	R186 On 05-Nov-09	8.75	Put	Option on Bond Future	1	21,900,000	0.00	Client	Buy
00:00:00	R186 On 05-Nov-09	8.75	Put	Option on Bond Future	1	300,000	0.00	Client	Buy
00:00:00	R186 On 05-Nov-09			Bond Future	1	500,000	5,971.74	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
00:00:00	R186 On 05-Nov-09			Bond Future	1	21,900,000	261,562.17	Client	Buy
00:00:00	R186 On 05-Nov-09	8.75	Put	Option on Bond Future	1	500,000	0.00	Client	Buy
Total for R186 Bond Future:					10	96,000,000	286,643.47		
10:04:05	R201 On 05-Nov-09			Bond Future	1	200,000	0.00	Member	Sell
10:04:05	R201 On 05-Nov-09			Bond Future	1	200,000	2,094.55	Client	Buy
Total for R201 Bond Future:					2	400,000	2,094.55		
10:04:29	R204 On 05-Nov-09			Bond Future	1	800,000	0.00	Member	Sell
10:04:29	R204 On 05-Nov-09			Bond Future	1	800,000	7,808.74	Client	Buy
11:13:41	R204 On 05-Nov-09			Bond Future	1	50,200,000	0.00	Client	Sell
11:13:41	R204 On 05-Nov-09			Bond Future	1	50,200,000	489,402.96	Member	Buy
11:15:26	R204 On 05-Nov-09			Bond Future	1	131,900,000	1,285,901.41	Member	Buy
11:15:26	R204 On 05-Nov-09			Bond Future	1	131,900,000	0.00	Client	Sell
11:16:14	R204 On 04-Feb-10			Bond Future	1	5,700,000	0.00	Client	Sell
11:16:14	R204 On 04-Feb-10			Bond Future	1	5,700,000	54,077.05	Client	Buy
11:18:53	R204 On 04-Feb-10			Bond Future	1	50,200,000	0.00	Member	Sell
11:18:53	R204 On 04-Feb-10			Bond Future	1	50,200,000	478,057.36	Client	Buy
11:20:12	R204 On 04-Feb-10			Bond Future	1	131,900,000	0.00	Member	Sell
11:20:12	R204 On 04-Feb-10			Bond Future	1	131,900,000	1,256,090.95	Client	Buy
16:41:46	R204 On 04-Feb-10	9.00	Put	Option on Bond Future	1	20,000,000	0.00	Member	Buy
16:41:46	R204 On 04-Feb-10	9.00	Put	Option on Bond Future	1	20,000,000	0.00	Client	Sell
16:42:24	R204 On 04-Feb-10	9.00	Call	Option on Bond Future	1	20,000,000	0.00	Client	Sell
16:42:24	R204 On 04-Feb-10	9.00	Call	Option on Bond Future	1	20,000,000	0.00	Member	Buy
16:42:54	R204 On 04-Feb-10	8.50	Call	Option on Bond Future	1	20,000,000	0.00	Member	Sell
16:42:54	R204 On 04-Feb-10	8.50	Call	Option on Bond Future	1	20,000,000	0.00	Client	Buy
Total for R204 Bond Future:					18	861,400,000	3,571,338.48		
10:05:02	R206 On 05-Nov-09			Bond Future	1	100,000	0.00	Member	Sell
10:05:02	R206 On 05-Nov-09			Bond Future	1	100,000	990.32	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
Total for R206 Bond Future:					2	200,000	990.32		
12:48:00	ZAAD On 14-Dec-09			Currency Future	1	300,000	0.00	Client	Sell
14:34:38	ZAAD On 14-Jun-10			Currency Future	1	100,000	0.00	Member	Sell
14:34:39	ZAAD On 14-Jun-10			Currency Future	1	100,000	0.00	Member	Sell
14:35:08	ZAAD On 14-Jun-10			Currency Future	1	300,000	0.00	Member	Sell
14:45:40	ZAAD On 14-Dec-09			Currency Future	1	75,000	0.00	Client	Sell
15:58:30	ZAAD On 14-Jun-10			Currency Future	1	100,000	0.00	Member	Sell
15:58:31	ZAAD On 14-Jun-10			Currency Future	1	100,000	0.00	Member	Sell
16:02:06	ZAAD On 14-Jun-10			Currency Future	1	50,000	0.00	Member	Sell
Total for ZAAD Currency Future:					8	1,125,000	0.00		
Grand Total for all Instruments:					204	1,011,289,000	4,424,383.23		