



# Derivatives Matched Trades Report

Report for 12/01/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:56:54	\$ / R On 16-Mar-09			Currency Future	1	380,000	0.00	Member	Sell
08:56:54	\$ / R On 16-Mar-09			Currency Future	1	380,000	3,839.14	Client	Buy
09:01:36	\$ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Client	Sell
09:04:08	\$ / R On 16-Mar-09			Currency Future	1	25,000	0.00	Member	Sell
09:08:38	\$ / R On 16-Mar-09			Currency Future	1	8,000,000	0.00	Member	Sell
09:09:46	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Member	Sell
09:20:53	\$ / R On 16-Mar-09			Currency Future	1	14,000	0.00	Client	Sell
09:25:47	\$ / R On 16-Mar-09			Currency Future	1	8,000,000	80,695.20	Client	Buy
09:26:01	\$ / R On 16-Mar-09			Currency Future	1	25,000	249.74	Client	Buy
09:53:33	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
10:11:49	\$ / R On 16-Mar-09			Currency Future	1	10,000	100.72	Client	Buy
10:15:50	\$ / R On 14-Sep-09			Currency Future	1	4,000	0.00	Client	Sell
10:20:22	\$ / R On 16-Mar-09			Currency Future	1	40,000	0.00	Client	Sell
10:26:19	\$ / R On 16-Mar-09			Currency Future	1	200,000	0.00	Member	Sell
10:49:58	\$ / R On 16-Mar-09			Currency Future	1	20,000	0.00	Client	Sell
10:49:58	\$ / R On 16-Mar-09			Currency Future	1	20,000	201.40	Client	Buy
11:07:42	\$ / R On 16-Mar-09			Currency Future	1	20,000	0.00	Client	Sell
11:11:08	\$ / R On 16-Mar-09			Currency Future	1	20,000	0.00	Client	Sell
11:11:44	\$ / R On 16-Mar-09			Currency Future	1	10,000	101.17	Client	Buy
11:11:59	\$ / R On 16-Mar-09			Currency Future	1	5,000	50.59	Client	Buy
11:34:45	\$ / R On 14-Sep-09			Currency Future	1	7,000	0.00	Client	Sell
12:05:15	\$ / R On 16-Mar-09			Currency Future	1	35,000	0.00	Client	Sell
12:05:15	\$ / R On 16-Mar-09			Currency Future	1	35,000	355.25	Client	Buy
12:06:44	\$ / R On 16-Mar-09			Currency Future	1	500,000	5,088.65	Client	Buy
12:07:03	\$ / R On 16-Mar-09			Currency Future	1	500,000	5,088.65	Client	Buy

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12:11:57	\$ / R On 16-Mar-09			Currency Future	1	20,000	0.00	Client	Sell
12:11:57	\$ / R On 16-Mar-09			Currency Future	1	20,000	204.00	Client	Buy
12:11:57	\$ / R On 16-Mar-09			Currency Future	1	5,000	51.00	Client	Buy
12:11:57	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
12:12:23	\$ / R On 16-Mar-09			Currency Future	1	20,000	204.00	Client	Buy
12:12:23	\$ / R On 16-Mar-09			Currency Future	1	20,000	204.25	Client	Buy
12:12:23	\$ / R On 16-Mar-09			Currency Future	1	20,000	0.00	Client	Sell
12:18:46	\$ / R On 16-Mar-09			Currency Future	1	500,000	5,102.70	Client	Buy
12:18:53	\$ / R On 16-Mar-09			Currency Future	1	400,000	4,082.16	Client	Buy
12:35:16	\$ / R On 16-Mar-09			Currency Future	1	2,000	0.00	Client	Sell
12:35:16	\$ / R On 16-Mar-09			Currency Future	1	2,000	20.38	Client	Buy
13:02:52	\$ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Client	Sell
13:02:52	\$ / R On 16-Mar-09			Currency Future	1	1,000	10.19	Client	Buy
13:14:39	\$ / R On 16-Mar-09			Currency Future	1	1,000	10.21	Client	Buy
13:19:53	\$ / R On 16-Mar-09			Currency Future	1	20,000	204.05	Client	Buy
13:21:49	\$ / R On 16-Mar-09			Currency Future	1	80,000	0.00	Member	Sell
13:24:28	\$ / R On 16-Mar-09			Currency Future	1	80,000	815.94	Member	Buy
13:29:00	\$ / R On 14-Sep-09			Currency Future	1	7,000	0.00	Client	Sell
13:29:00	\$ / R On 14-Sep-09			Currency Future	1	7,000	0.00	Client	Sell
13:54:02	\$ / R On 16-Mar-09			Currency Future	1	19,000	193.52	Client	Buy
14:02:52	\$ / R On 16-Mar-09			Currency Future	1	5,000	50.95	Client	Buy
14:10:45	\$ / R On 16-Mar-09			Currency Future	1	4,000	40.76	Client	Buy
14:17:24	\$ / R On 16-Mar-09			Currency Future	1	1,000	10.17	Client	Buy
14:24:23	\$ / R On 16-Mar-09			Currency Future	1	200,000	2,017.98	Client	Buy
14:26:15	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,109.40	Client	Buy
14:55:05	\$ / R On 16-Mar-09			Currency Future	1	53,000	0.00	Member	Sell
14:59:53	\$ / R On 16-Mar-09			Currency Future	1	53,000	532.89	Client	Buy
15:13:47	\$ / R On 16-Mar-09			Currency Future	1	2,500,000	0.00	Member	Sell
15:21:31	\$ / R On 16-Mar-09			Currency Future	1	2,500,000	25,538.75	Client	Buy
15:28:37	\$ / R On 14-Sep-09			Currency Future	1	3,000	0.00	Client	Sell
15:29:08	\$ / R On 14-Sep-09			Currency Future	1	4,000	0.00	Client	Sell
15:33:00	\$ / R On 16-Mar-09			Currency Future	1	2,500,000	0.00	Member	Sell
15:39:07	\$ / R On 16-Mar-09			Currency Future	1	2,500,000	25,588.75	Client	Buy
15:45:30	\$ / R On 16-Mar-09			Currency Future	1	10,000	102.40	Client	Buy
15:45:30	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
15:54:14	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:54:14	\$ / R On 12-Jun-09			Currency Future	1	5,000	50.50	Member	Buy
15:56:47	\$ / R On 14-Sep-09			Currency Future	1	8,000	0.00	Client	Sell
16:07:14	\$ / R On 16-Mar-09			Currency Future	1	100,000	0.00	Client	Sell
16:07:14	\$ / R On 16-Mar-09			Currency Future	1	100,000	1,042.54	Client	Buy
16:15:50	\$ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Client	Sell
16:58:55	\$ / R On 16-Mar-09			Currency Future	1	90,000	0.00	Client	Sell
<b>Total for \$ / R Currency Future:</b>					<b>67</b>	<b>32,138,000</b>	<b>171,957.96</b>		
14:31:16	£ / R On 16-Mar-09			Currency Future	1	120,000	0.00	Client	Sell
14:46:22	£ / R On 16-Mar-09			Currency Future	1	100,000	0.00	Client	Sell
14:59:39	£ / R On 16-Mar-09			Currency Future	1	100,000	0.00	Client	Sell
15:54:13	£ / R On 16-Mar-09			Currency Future	1	5,000	76.07	Client	Buy
<b>Total for £ / R Currency Future:</b>					<b>4</b>	<b>325,000</b>	<b>76.07</b>		
12:36:04	R157 On 05-Feb-09			Bond Future	1	6,000,000	0.00	Member	Sell
12:36:04	R157 On 05-Feb-09			Bond Future	1	6,000,000	81,733.69	Client	Buy
16:24:22	R157 On 05-Feb-09			Bond Future	1	2,300,000	0.00	Member	Sell
16:24:22	R157 On 05-Feb-09			Bond Future	1	2,300,000	31,194.17	Client	Buy
16:24:51	R157 On 05-Feb-09			Bond Future	1	5,300,000	0.00	Member	Sell
16:24:51	R157 On 05-Feb-09			Bond Future	1	5,300,000	71,882.22	Client	Buy
16:25:14	R157 On 05-Feb-09			Bond Future	1	1,300,000	17,631.49	Client	Buy
16:25:14	R157 On 05-Feb-09			Bond Future	1	1,300,000	0.00	Member	Sell
16:25:42	R157 On 05-Feb-09			Bond Future	1	3,300,000	0.00	Member	Sell
16:25:42	R157 On 05-Feb-09			Bond Future	1	3,300,000	44,756.85	Client	Buy
<b>Total for R157 Bond Future:</b>					<b>10</b>	<b>36,400,000</b>	<b>247,198.42</b>		
14:39:11	R186 On 05-Feb-09			Bond Future	1	1,600,000	20,782.38	Client	Buy
14:39:11	R186 On 05-Feb-09			Bond Future	1	1,600,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
<b>Total for R186 Bond Future:</b>					<b>2</b>	<b>3,200,000</b>	<b>20,782.38</b>		
11:06:35	ZAAD On 14-Sep-09			Currency Future	1	50,000	355.00	Client	Buy
13:25:28	ZAAD On 14-Sep-09			Currency Future	1	1,000	7.15	Client	Buy
<b>Total for ZAAD Currency Future:</b>					<b>2</b>	<b>51,000</b>	<b>362.15</b>		
<b>Grand Total for all Instruments:</b>					<b>85</b>	<b>72,114,000</b>	<b>440,376.98</b>		