



Derivatives Matched Trades Report

Report for 03/11/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:04:10	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
09:04:10	\$ / R On 14-Dec-09			Currency Future	1	10,000	79.73	Client	Buy
09:08:43	\$ / R On 14-Dec-09			Currency Future	1	90,000	717.53	Client	Buy
09:12:03	\$ / R On 14-Dec-09			Currency Future	1	8,500,000	0.00	Member	Sell
09:12:08	\$ / R On 14-Dec-09			Currency Future	1	25,000	0.00	Member	Sell
09:13:00	\$ / R On 14-Dec-09			Currency Future	1	25,000	198.37	Member	Buy
09:15:42	\$ / R On 14-Dec-09			Currency Future	1	25,000	0.00	Client	Sell
09:23:01	\$ / R On 14-Dec-09			Currency Future	1	3,000	23.93	Client	Buy
09:23:29	\$ / R On 14-Dec-09			Currency Future	1	3,000	23.91	Client	Buy
09:24:13	\$ / R On 14-Dec-09			Currency Future	1	7,000	55.79	Client	Buy
09:25:28	\$ / R On 14-Dec-09			Currency Future	1	8,500,000	68,635.80	Client	Buy
09:27:36	\$ / R On 14-Dec-09			Currency Future	1	1,000	7.97	Client	Buy
09:30:33	\$ / R On 14-Dec-09			Currency Future	1	3,000	23.91	Client	Buy
09:36:35	\$ / R On 14-Dec-09			Currency Future	1	25,000	199.72	Member	Buy
09:38:02	\$ / R On 14-Dec-09			Currency Future	1	200,000	0.00	Member	Sell
10:15:55	\$ / R On 14-Dec-09			Currency Future	1	40,000	0.00	Client	Sell
10:23:19	\$ / R On 14-Dec-09			Currency Future	1	6,000	0.00	Client	Sell
10:35:45	\$ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Member	Sell
10:47:09	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Member	Sell
10:51:23	\$ / R On 14-Dec-09			Currency Future	1	200,000	1,582.70	Member	Buy
10:53:41	\$ / R On 14-Dec-09			Currency Future	1	100,000	797.95	Member	Buy
10:53:52	\$ / R On 14-Dec-09			Currency Future	1	10,000	79.78	Member	Buy
10:54:35	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
11:33:04	\$ / R On 15-Mar-10			Currency Future	1	4,000	32.45	Client	Buy
11:42:31	\$ / R On 14-Dec-09			Currency Future	1	50,000	398.18	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:42:55	\$ / R On 14-Dec-09			Currency Future	1	250,000	0.00	Member	Sell
11:42:59	\$ / R On 14-Dec-09			Currency Future	1	30,000	0.00	Client	Sell
11:43:51	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Client	Sell
11:46:33	\$ / R On 14-Dec-09			Currency Future	1	250,000	1,996.78	Client	Buy
11:48:41	\$ / R On 14-Dec-09			Currency Future	1	4,000	0.00	Client	Sell
11:50:04	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
11:53:52	\$ / R On 14-Dec-09			Currency Future	1	55,000	0.00	Client	Sell
11:58:34	\$ / R On 14-Dec-09			Currency Future	1	1,000	0.00	Client	Sell
11:58:34	\$ / R On 14-Dec-09			Currency Future	1	30,000	0.00	Client	Sell
11:59:46	\$ / R On 14-Dec-09			Currency Future	1	5,000	39.96	Member	Buy
12:03:06	\$ / R On 14-Dec-09			Currency Future	1	15,000	0.00	Client	Sell
12:03:06	\$ / R On 14-Dec-09			Currency Future	1	1,000	0.00	Client	Sell
12:03:06	\$ / R On 14-Dec-09			Currency Future	1	1,000	0.00	Client	Sell
12:04:26	\$ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Member	Sell
12:07:13	\$ / R On 14-Dec-09			Currency Future	1	14,000	112.15	Client	Buy
12:11:34	\$ / R On 14-Dec-09			Currency Future	1	100,000	801.50	Member	Buy
12:24:48	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Client	Sell
12:24:48	\$ / R On 14-Dec-09			Currency Future	1	1,000	0.00	Client	Sell
12:37:31	\$ / R On 14-Jun-10	8.20	Call	Currency Future	1	100,000	0.00	Member	Sell
12:46:46	\$ / R On 14-Dec-09			Currency Future	1	10,000	79.97	Client	Buy
13:17:35	\$ / R On 14-Jun-10			Currency Future	1	310,000	2,566.96	Client	Buy
13:22:26	\$ / R On 14-Dec-09			Currency Future	1	45,000	0.00	Client	Sell
13:27:10	\$ / R On 14-Dec-09			Currency Future	1	9,000	71.99	Client	Buy
13:35:33	\$ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Client	Sell
13:40:39	\$ / R On 14-Dec-09			Currency Future	1	15,000	119.85	Client	Buy
13:59:09	\$ / R On 14-Dec-09			Currency Future	1	60,000	0.00	Client	Sell
14:08:28	\$ / R On 14-Dec-09			Currency Future	1	21,000	167.79	Client	Buy
14:54:09	\$ / R On 14-Jun-10	8.20	Call	Currency Future	1	100,000	0.00	Member	Buy
15:00:01	\$ / R On 14-Dec-09			Currency Future	1	400,000	3,185.72	Member	Buy
15:14:56	\$ / R On 14-Dec-09			Currency Future	1	20,000	158.84	Member	Buy
15:16:12	\$ / R On 14-Dec-09			Currency Future	1	21,000	166.95	Client	Buy
16:09:56	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
16:31:35	\$ / R On 14-Dec-09			Currency Future	1	400,000	0.00	Client	Sell
16:36:48	\$ / R On 14-Dec-09			Currency Future	1	25,000	0.00	Client	Sell
16:40:23	\$ / R On 14-Dec-09			Currency Future	1	62,000	0.00	Member	Sell
16:40:51	\$ / R On 14-Dec-09			Currency Future	1	62,000	495.60	Client	Buy

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16:41:51	\$ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Member	Sell
16:43:35	\$ / R On 14-Dec-09			Currency Future	1	25,000	0.00	Client	Sell
16:49:37	\$ / R On 14-Dec-09			Currency Future	1	15,000	119.47	Client	Buy
16:51:40	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
16:51:57	\$ / R On 14-Dec-09			Currency Future	1	25,000	199.11	Client	Buy
Total for \$ / R Currency Future:					66	20,694,000	83,140.33		
12:24:48	£ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
12:31:05	£ / R On 14-Dec-09			Currency Future	1	2,000	26.10	Client	Buy
16:12:24	£ / R On 14-Dec-09			Currency Future	1	500,000	6,490.00	Member	Buy
16:49:34	£ / R On 14-Dec-09			Currency Future	1	500,000	0.00	Member	Sell
Total for £ / R Currency Future:					4	1,007,000	6,516.10		
09:13:40	€ / R On 15-Mar-10			Currency Future	1	1,000,000	0.00	Member	Sell
09:13:40	€ / R On 15-Mar-10			Currency Future	1	1,000,000	11,738.00	Member	Buy
10:18:32	€ / R On 14-Dec-09			Currency Future	1	4,000	0.00	Client	Sell
11:11:13	€ / R On 14-Dec-09			Currency Future	1	1,000	11.74	Client	Buy
11:11:13	€ / R On 14-Dec-09			Currency Future	1	1,000	0.00	Client	Sell
11:23:09	€ / R On 14-Dec-09			Currency Future	1	9,000	105.66	Client	Buy
11:36:34	€ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
Total for € / R Currency Future:					7	2,025,000	11,855.40		
09:58:04	ALBI On 04-Feb-10			Index Future	1	110,000	0.00		Sell
09:58:04	ALBI On 04-Feb-10			Index Future	1	110,000	0.00		Buy
15:50:52	ALBI On 04-Feb-10			Index Future	1	10,000	0.00	Member	Sell
15:50:52	ALBI On 04-Feb-10			Index Future	1	10,000	0.00	Client	Buy
Total for ALBI Index Future:					4	240,000	0.00		
16:24:03	R157 On 04-Feb-10			Bond Future	1	2,900,000	36,800.26	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:24:03	R157 On 04-Feb-10			Bond Future	1	2,900,000	0.00	Client	Sell
Total for R157 Bond Future:					2	5,800,000	36,800.26		
16:24:30	R186 On 04-Feb-10			Bond Future	1	7,500,000	84,751.46	Client	Buy
16:24:30	R186 On 04-Feb-10			Bond Future	1	7,500,000	0.00	Client	Sell
Total for R186 Bond Future:					2	15,000,000	84,751.46		
16:24:52	R208 On 04-Feb-10			Bond Future	1	4,400,000	37,461.04	Client	Buy
16:24:52	R208 On 04-Feb-10			Bond Future	1	4,400,000	0.00	Client	Sell
Total for R208 Bond Future:					2	8,800,000	37,461.04		
16:25:15	R209 On 04-Feb-10			Bond Future	1	1,800,000	13,754.71	Client	Buy
16:25:15	R209 On 04-Feb-10			Bond Future	1	1,800,000	0.00	Client	Sell
Total for R209 Bond Future:					2	3,600,000	13,754.71		
11:10:54	ZAAD On 14-Jun-10			Currency Future	1	1,000	0.00	Client	Sell
16:55:24	ZAAD On 15-Mar-10			Currency Future	1	20,000	143.46	Client	Buy
Total for ZAAD Currency Future:					2	21,000	143.46		
Grand Total for all Instruments:					91	57,187,000	274,422.76		