



# Derivatives Matched Trades Report

Report for 04/11/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:44:39	\$ / R On 14-Dec-09			Currency Future	1	25,000	0.00	Member	Sell
08:53:16	\$ / R On 14-Dec-09			Currency Future	1	25,000	195.59	Client	Buy
09:06:00	\$ / R On 14-Dec-09			Currency Future	1	100,000	784.41	Member	Buy
09:06:04	\$ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Member	Sell
09:10:26	\$ / R On 14-Dec-09			Currency Future	1	30,000	0.00	Member	Sell
09:11:48	\$ / R On 14-Dec-09			Currency Future	1	100,000	785.41	Client	Buy
09:11:48	\$ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Member	Sell
09:13:03	\$ / R On 14-Dec-09			Currency Future	1	30,000	235.34	Client	Buy
09:13:06	\$ / R On 14-Dec-09			Currency Future	1	50,000	389.60	Member	Buy
09:14:14	\$ / R On 14-Dec-09			Currency Future	1	22,000	172.40	Client	Buy
09:15:34	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
09:16:32	\$ / R On 14-Dec-09			Currency Future	1	39,000	0.00	Client	Sell
09:16:32	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
09:16:42	\$ / R On 14-Dec-09			Currency Future	1	100,000	785.41	Member	Buy
09:16:42	\$ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Client	Sell
09:17:10	\$ / R On 14-Dec-09			Currency Future	1	1,000	0.00	Client	Sell
09:19:29	\$ / R On 15-Mar-10			Currency Future	1	100,000	797.00	Client	Buy
09:19:36	\$ / R On 14-Dec-09			Currency Future	1	2,000,000	0.00	Member	Sell
09:21:14	\$ / R On 14-Dec-09			Currency Future	1	52,000	407.34	Client	Buy
09:21:14	\$ / R On 14-Dec-09			Currency Future	1	10,000	78.33	Client	Buy
09:21:14	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
09:27:29	\$ / R On 14-Dec-09			Currency Future	1	100,000	782.50	Client	Buy
09:27:42	\$ / R On 14-Dec-09			Currency Future	1	35,000	274.09	Client	Buy
09:30:31	\$ / R On 14-Dec-09			Currency Future	1	164,000	0.00	Client	Sell
09:30:31	\$ / R On 14-Dec-09			Currency Future	1	164,000	1,282.07	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:33:21	\$ / R On 14-Dec-09			Currency Future	1	2,000	15.64	Client	Buy
09:33:21	\$ / R On 14-Dec-09			Currency Future	1	1,000	7.82	Client	Buy
09:33:21	\$ / R On 14-Dec-09			Currency Future	1	2,000	15.64	Client	Buy
09:40:27	\$ / R On 13-Dec-10			Currency Future	1	36,000	0.00	Member	Sell
09:58:51	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Client	Sell
10:01:29	\$ / R On 14-Dec-09			Currency Future	1	5,000	39.09	Client	Buy
10:05:15	\$ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Member	Sell
10:05:15	\$ / R On 14-Dec-09			Currency Future	1	20,000	156.27	Client	Buy
10:06:18	\$ / R On 14-Dec-09			Currency Future	1	10,000	78.10	Client	Buy
10:07:27	\$ / R On 14-Dec-09			Currency Future	1	3,000	23.40	Client	Buy
10:07:27	\$ / R On 14-Dec-09			Currency Future	1	3,000	0.00	Client	Sell
10:08:19	\$ / R On 14-Dec-09			Currency Future	1	3,000	23.40	Client	Buy
10:08:19	\$ / R On 14-Dec-09			Currency Future	1	3,000	0.00	Client	Sell
10:13:02	\$ / R On 14-Dec-09			Currency Future	1	4,000	31.20	Client	Buy
10:13:47	\$ / R On 13-Dec-10			Currency Future	1	36,000	301.76	Client	Buy
10:20:11	\$ / R On 14-Dec-09			Currency Future	1	2,000,000	15,664.20	Client	Buy
10:20:44	\$ / R On 14-Dec-09			Currency Future	1	3,000	23.44	Client	Buy
10:20:50	\$ / R On 14-Dec-09			Currency Future	1	3,000	23.43	Client	Buy
10:47:26	\$ / R On 14-Dec-09			Currency Future	1	3,000	23.40	Client	Buy
10:47:31	\$ / R On 14-Dec-09			Currency Future	1	3,000	23.40	Client	Buy
10:47:35	\$ / R On 14-Dec-09			Currency Future	1	3,000	23.39	Client	Buy
10:51:59	\$ / R On 14-Dec-09			Currency Future	1	5,000	38.97	Client	Buy
10:51:59	\$ / R On 14-Dec-09			Currency Future	1	5,000	38.97	Client	Buy
10:51:59	\$ / R On 14-Dec-09			Currency Future	1	5,000	38.96	Client	Buy
10:51:59	\$ / R On 14-Dec-09			Currency Future	1	3,000	23.38	Client	Buy
11:07:30	\$ / R On 14-Dec-09			Currency Future	1	7,000	0.00	Client	Sell
11:08:30	\$ / R On 14-Dec-09			Currency Future	1	6,000	0.00	Client	Sell
11:26:29	\$ / R On 14-Dec-09			Currency Future	1	10,000	78.03	Client	Buy
11:26:29	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
11:30:12	\$ / R On 15-Mar-10			Currency Future	1	20,000	0.00	Client	Sell
11:57:24	\$ / R On 15-Mar-10			Currency Future	1	5,230,000	41,656.95	Client	Buy
11:57:24	\$ / R On 15-Mar-10			Currency Future	1	5,230,000	0.00	Client	Sell
11:58:03	\$ / R On 15-Mar-10			Currency Future	1	5,230,000	41,630.80	Client	Buy
11:58:03	\$ / R On 15-Mar-10			Currency Future	1	5,230,000	0.00	Member	Sell
12:32:45	\$ / R On 14-Dec-09			Currency Future	1	20,000	156.10	Client	Buy
14:10:05	\$ / R On 14-Dec-09			Currency Future	1	50,000	390.01	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
14:10:05	\$ / R On 14-Dec-09			Currency Future	1	15,000	117.00	Client	Buy
14:32:44	\$ / R On 14-Dec-09			Currency Future	1	250,000	1,952.50	Client	Buy
14:32:44	\$ / R On 14-Dec-09			Currency Future	1	250,000	0.00	Member	Sell
15:07:32	\$ / R On 15-Mar-10			Currency Future	1	2,000	15.89	Client	Buy
15:10:46	\$ / R On 15-Mar-10			Currency Future	1	20,000	158.89	Client	Buy
15:19:09	\$ / R On 14-Dec-09			Currency Future	1	1,000	7.80	Client	Buy
15:20:05	\$ / R On 14-Dec-09			Currency Future	1	5,000	38.95	Client	Buy
15:20:17	\$ / R On 14-Dec-09			Currency Future	1	2,000	15.58	Client	Buy
15:20:17	\$ / R On 14-Dec-09			Currency Future	1	2,000	0.00	Client	Sell
15:20:52	\$ / R On 14-Dec-09			Currency Future	1	3,000	23.37	Client	Buy
15:26:13	\$ / R On 14-Dec-09			Currency Future	1	8,000	62.28	Client	Buy
15:26:13	\$ / R On 15-Mar-10			Currency Future	1	2,000	15.83	Client	Buy
15:27:40	\$ / R On 14-Dec-09			Currency Future	1	5,000	38.85	Client	Buy
15:31:30	\$ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Member	Sell
15:32:35	\$ / R On 14-Dec-09			Currency Future	1	3,000,000	23,246.40	Member	Buy
15:32:50	\$ / R On 14-Dec-09			Currency Future	1	15,000	116.25	Client	Buy
15:32:50	\$ / R On 14-Dec-09			Currency Future	1	15,000	0.00	Client	Sell
15:32:59	\$ / R On 14-Dec-09			Currency Future	1	8,000	0.00	Client	Sell
15:33:48	\$ / R On 14-Dec-09			Currency Future	1	100,000	776.69	Client	Buy
15:39:35	\$ / R On 14-Dec-09			Currency Future	1	80,000	0.00	Client	Sell
15:46:55	\$ / R On 14-Dec-09			Currency Future	1	3,000	23.25	Client	Buy
15:46:55	\$ / R On 14-Dec-09			Currency Future	1	3,000	0.00	Client	Sell
15:49:32	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
15:49:32	\$ / R On 14-Dec-09			Currency Future	1	5,000	38.75	Client	Buy
15:55:33	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
16:00:16	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Member	Sell
16:04:28	\$ / R On 14-Dec-09			Currency Future	1	2,000	0.00	Client	Sell
16:04:28	\$ / R On 14-Dec-09			Currency Future	1	2,000	15.49	Client	Buy
16:04:52	\$ / R On 14-Dec-09			Currency Future	1	2,000	0.00	Client	Sell
16:04:52	\$ / R On 14-Dec-09			Currency Future	1	2,000	15.49	Client	Buy
16:05:26	\$ / R On 14-Dec-09			Currency Future	1	6,000	0.00	Client	Sell
16:06:11	\$ / R On 14-Dec-09			Currency Future	1	50,000	387.93	Client	Buy
16:07:25	\$ / R On 14-Dec-09			Currency Future	1	20,000	154.90	Client	Buy
16:07:33	\$ / R On 14-Dec-09			Currency Future	1	10,000	77.43	Client	Buy
16:09:02	\$ / R On 14-Dec-09			Currency Future	1	50,000	387.00	Client	Buy
16:14:04	\$ / R On 14-Dec-09			Currency Future	1	3,000,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:18:57	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
16:18:57	\$ / R On 14-Dec-09			Currency Future	1	5,000	38.65	Client	Buy
16:25:02	\$ / R On 14-Dec-09			Currency Future	1	32,000	0.00	Client	Sell
16:28:00	\$ / R On 14-Jun-10			Currency Future	1	100,000	801.10	Client	Buy
16:37:41	\$ / R On 14-Dec-09			Currency Future	1	8,000	0.00	Client	Sell
16:39:01	\$ / R On 14-Dec-09			Currency Future	1	95,000	0.00	Member	Sell
16:39:40	\$ / R On 14-Dec-09			Currency Future	1	95,000	735.98	Client	Buy
16:39:44	\$ / R On 14-Dec-09			Currency Future	1	25,000	193.63	Client	Buy
16:44:37	\$ / R On 14-Dec-09			Currency Future	1	7,000	0.00	Client	Sell
<b>Total for \$ / R Currency Future:</b>					<b>106</b>	<b>34,221,000</b>	<b>136,951.07</b>		
08:47:56	£ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Member	Sell
08:52:53	£ / R On 14-Dec-09			Currency Future	1	20,000	257.52	Client	Buy
10:03:02	£ / R On 14-Jun-10			Currency Future	1	23,000	0.00	Member	Sell
10:12:57	£ / R On 14-Jun-10			Currency Future	1	23,000	306.40	Client	Buy
10:29:45	£ / R On 15-Mar-10			Currency Future	1	200,000	0.00	Member	Sell
10:33:07	£ / R On 15-Mar-10			Currency Future	1	200,000	2,619.00	Member	Buy
11:32:31	£ / R On 14-Dec-09			Currency Future	1	30,000	0.00	Client	Sell
11:39:30	£ / R On 14-Dec-09			Currency Future	1	8,000	0.00	Client	Sell
<b>Total for £ / R Currency Future:</b>					<b>8</b>	<b>524,000</b>	<b>3,182.92</b>		
09:13:38	€ / R On 14-Dec-09			Currency Future	1	15,000	0.00	Client	Sell
10:02:31	€ / R On 14-Jun-10			Currency Future	1	25,000	0.00	Member	Sell
10:14:31	€ / R On 14-Jun-10			Currency Future	1	25,000	298.49	Client	Buy
10:25:42	€ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Member	Sell
10:46:22	€ / R On 14-Dec-09			Currency Future	1	20,000	232.67	Member	Buy
12:31:53	€ / R On 14-Jun-10			Currency Future	1	40,000	476.38	Client	Buy
<b>Total for € / R Currency Future:</b>					<b>6</b>	<b>145,000</b>	<b>1,007.54</b>		
09:14:52	ALBI On 05-Nov-09			Index Future	1	100,000	0.00	Client	Buy
09:14:52	ALBI On 05-Nov-09			Index Future	1	100,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:18:03	ALBI On 05-Nov-09			Index Future	1	40,000	0.00	Member	Sell
09:18:03	ALBI On 05-Nov-09			Index Future	1	40,000	0.00	Client	Buy
09:23:43	ALBI On 05-Nov-09			Index Future	1	40,000	0.00	Client	Buy
09:23:43	ALBI On 05-Nov-09			Index Future	1	40,000	0.00	Member	Sell
09:35:05	ALBI On 05-Nov-09			Index Future	1	40,000	0.00	Member	Buy
09:36:16	ALBI On 04-Feb-10			Index Future	1	40,000	0.00	Member	Sell
09:36:48	ALBI On 04-Feb-10			Index Future	1	40,000	0.00	Client	Buy
09:39:42	ALBI On 05-Nov-09			Index Future	1	40,000	0.00	Client	Sell
09:49:50	ALBI On 05-Nov-09			Index Future	1	100,000	0.00	Client	Sell
09:49:50	ALBI On 05-Nov-09			Index Future	1	100,000	0.00	Member	Buy
09:51:19	ALBI On 05-Nov-09			Index Future	1	40,000	0.00	Member	Buy
09:51:19	ALBI On 05-Nov-09			Index Future	1	40,000	0.00	Client	Sell
09:53:13	ALBI On 05-Nov-09			Index Future	1	40,000	0.00	Member	Buy
09:53:13	ALBI On 05-Nov-09			Index Future	1	40,000	0.00	Client	Sell
<b>Total for ALBI Index Future:</b>					<b>16</b>	<b>880,000</b>	<b>0.00</b>		
15:08:58	CRD1 On 04-Feb-10			Index Future	1	20,000	0.00	Client	Buy
15:09:15	CRD1 On 04-Feb-10			Index Future	1	20,000	0.00	Member	Sell
15:10:00	CRD1 On 05-Nov-09			Index Future	1	20,000	0.00	Client	Sell
15:10:38	CRD1 On 05-Nov-09			Index Future	1	20,000	0.00	Member	Buy
<b>Total for CRD1 Index Future:</b>					<b>4</b>	<b>80,000</b>	<b>0.00</b>		
10:39:11	GOVI On 05-Nov-09			jGovi	1	200,000	59,329.80	Client	Buy
10:39:43	GOVI On 04-Feb-10			jGovi	1	200,000	0.00	Client	Sell
11:26:58	GOVI On 04-Feb-10			jGovi	1	200,000	60,391.60	Member	Buy
11:27:22	GOVI On 05-Nov-09			jGovi	1	200,000	0.00	Member	Sell
11:40:38	GOVI On 05-Nov-09			jGovi	1	6,090,000	1,807,712.97	Client	Buy
11:42:31	GOVI On 04-Feb-10			jGovi	1	5,220,000	0.00	Client	Sell
11:43:52	GOVI On 05-Nov-09			jGovi	1	6,090,000	0.00	Member	Sell
11:44:18	GOVI On 04-Feb-10			jGovi	1	5,220,000	1,577,191.68	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
<b>Total for GOVI jGovi:</b>					<b>8</b>	<b>23,420,000</b>	<b>3,504,626.05</b>		
15:08:30	OTH1 On 05-Nov-09			Index Future	1	30,000	0.00	Member	Buy
15:09:36	OTH1 On 04-Feb-10			Index Future	1	30,000	0.00	Member	Sell
15:09:41	OTH1 On 04-Feb-10			Index Future	1	30,000	0.00	Client	Buy
15:10:00	OTH1 On 05-Nov-09			Index Future	1	30,000	0.00	Client	Sell
<b>Total for OTH1 Index Future:</b>					<b>4</b>	<b>120,000</b>	<b>0.00</b>		
11:39:03	R157 On 05-Nov-09			Bond Future	1	5,500,000	0.00	Member	Sell
11:39:03	R157 On 04-Feb-10			Bond Future	1	5,500,000	69,932.71	Member	Buy
11:39:53	R157 On 05-Nov-09			Bond Future	1	5,500,000	68,785.17	Client	Buy
11:41:09	R157 On 04-Feb-10			Bond Future	1	5,500,000	0.00	Client	Sell
12:14:46	R157 On 05-Nov-09			Bond Future	1	10,200,000	0.00	Member	Sell
12:15:24	R157 On 04-Feb-10			Bond Future	1	6,000,000	76,343.89	Member	Buy
13:16:39	R157 On 05-Nov-09			Bond Future	1	85,000,000	1,063,175.92	Member	Buy
13:17:09	R157 On 04-Feb-10			Bond Future	1	85,000,000	0.00	Member	Sell
13:31:42	R157 On 05-Nov-09			Bond Future	1	85,000,000	0.00	Member	Sell
13:32:16	R157 On 04-Feb-10			Bond Future	1	85,000,000	1,081,749.70	Member	Buy
13:47:33	R157 On 05-Nov-09			Bond Future	1	10,200,000	127,671.23	Member	Buy
13:48:10	R157 On 04-Feb-10			Bond Future	1	6,000,000	0.00	Member	Sell
15:18:12	R157 On 05-Nov-09			Bond Future	1	39,000,000	0.00	Member	Sell
15:19:22	R157 On 04-Feb-10			Bond Future	1	39,000,000	496,506.78	Member	Buy
16:40:10	R157 On 04-Feb-10			Bond Future	1	39,000,000	0.00	Client	Sell
16:40:41	R157 On 05-Nov-09			Bond Future	1	39,000,000	488,418.37	Client	Buy
<b>Total for R157 Bond Future:</b>					<b>16</b>	<b>550,400,000</b>	<b>3,472,583.76</b>		
13:32:36	R203 On 05-Nov-09			Bond Future	1	157,000,000	1,527,788.35	Member	Buy
13:33:40	R203 On 04-Feb-10			Bond Future	1	157,000,000	0.00	Member	Sell
13:34:12	R203 On 05-Nov-09			Bond Future	1	157,000,000	0.00	Member	Sell
13:35:05	R203 On 04-Feb-10			Bond Future	1	157,000,000	1,555,613.93	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
<b>Total for R203 Bond Future:</b>					<b>4</b>	<b>628,000,000</b>	<b>3,083,402.29</b>		
12:39:34	R204 On 05-Nov-09			Bond Future	1	27,600,000	268,078.63	Member	Buy
12:40:26	R204 On 04-Feb-10			Bond Future	1	27,600,000	0.00	Member	Sell
13:13:49	R204 On 05-Nov-09			Bond Future	1	27,600,000	0.00	Member	Sell
13:18:53	R204 On 05-Nov-09			Bond Future	1	13,400,000	130,154.12	Member	Buy
13:18:53	R204 On 05-Nov-09			Bond Future	1	13,400,000	0.00	Client	Sell
13:19:36	R204 On 05-Nov-09			Bond Future	1	2,700,000	0.00	Client	Sell
13:19:36	R204 On 05-Nov-09			Bond Future	1	2,700,000	26,225.08	Member	Buy
13:20:39	R204 On 05-Nov-09			Bond Future	1	5,800,000	56,335.37	Member	Buy
13:20:39	R204 On 05-Nov-09			Bond Future	1	5,800,000	0.00	Client	Sell
13:21:38	R204 On 05-Nov-09			Bond Future	1	5,700,000	0.00	Client	Sell
13:21:38	R204 On 05-Nov-09			Bond Future	1	5,700,000	55,364.07	Member	Buy
13:22:54	R204 On 04-Feb-10			Bond Future	1	27,600,000	261,846.78	Member	Buy
13:24:17	R204 On 04-Feb-10			Bond Future	1	13,400,000	0.00	Member	Sell
13:24:17	R204 On 04-Feb-10			Bond Future	1	13,400,000	127,128.51	Client	Buy
13:24:53	R204 On 04-Feb-10			Bond Future	1	2,700,000	25,615.45	Client	Buy
13:24:53	R204 On 04-Feb-10			Bond Future	1	2,700,000	0.00	Member	Sell
13:27:03	R204 On 04-Feb-10			Bond Future	1	5,800,000	0.00	Member	Sell
13:27:03	R204 On 04-Feb-10			Bond Future	1	5,800,000	55,025.77	Client	Buy
13:27:49	R204 On 04-Feb-10			Bond Future	1	5,700,000	54,077.05	Client	Buy
13:27:49	R204 On 04-Feb-10			Bond Future	1	5,700,000	0.00	Member	Sell
<b>Total for R204 Bond Future:</b>					<b>20</b>	<b>220,800,000</b>	<b>1,059,850.82</b>		
15:08:21	TRT1 On 04-Feb-10			Index Future	1	1,000,000	0.00	Member	Sell
15:08:58	TRT1 On 04-Feb-10			Index Future	1	1,000,000	0.00	Member	Buy
15:10:00	TRT1 On 05-Nov-09			Index Future	1	1,000,000	0.00	Client	Buy
15:10:38	TRT1 On 05-Nov-09			Index Future	1	1,000,000	0.00	Member	Sell
<b>Total for TRT1 Index Future:</b>					<b>4</b>	<b>4,000,000</b>	<b>0.00</b>		
14:16:28	ZAAD On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell

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Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
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<b>Total for ZAAD Currency Future:</b>					<b>1</b>	<b>10,000</b>	<b>0.00</b>		
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<b>Grand Total for all Instruments:</b>					<b>197</b>	<b>1,462,600,000</b>	<b>11,261,604.44</b>		
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