



Derivatives Matched Trades Report

Report for 08/04/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:39:42	\$ / R On 12-Jun-09			Currency Future	1	100,000	0.00	Client	Sell
09:02:22	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	9,266.00	Member	Buy
09:07:12	\$ / R On 12-Jun-09			Currency Future	1	50,000	470.00	Client	Buy
09:07:28	\$ / R On 14-Sep-09			Currency Future	1	30,000	286.03	Client	Buy
09:09:22	\$ / R On 12-Jun-09			Currency Future	1	25,000	235.00	Client	Buy
09:10:24	\$ / R On 12-Jun-09			Currency Future	1	50,000	469.98	Client	Buy
09:11:56	\$ / R On 12-Jun-09			Currency Future	1	10,000	94.00	Client	Buy
09:13:50	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
09:31:07	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Member	Sell
09:41:32	\$ / R On 12-Jun-09			Currency Future	1	5,000	46.94	Member	Buy
09:42:59	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Member	Sell
09:42:59	\$ / R On 12-Jun-09			Currency Future	1	5,000	46.00	Client	Buy
09:51:37	\$ / R On 12-Jun-09			Currency Future	1	11,000	0.00	Member	Sell
09:51:49	\$ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Client	Sell
09:51:58	\$ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Client	Sell
09:57:54	\$ / R On 12-Jun-09			Currency Future	1	11,000	103.37	Member	Buy
10:10:06	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	9,397.70	Client	Buy
10:21:43	\$ / R On 12-Jun-09			Currency Future	1	2,500,000	0.00	Member	Sell
10:46:33	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Client	Sell
10:53:51	\$ / R On 12-Jun-09			Currency Future	1	10,000	93.89	Client	Buy
11:00:05	\$ / R On 12-Jun-09			Currency Future	1	5,000	46.85	Client	Buy
11:21:58	\$ / R On 12-Jun-09			Currency Future	1	420,000	0.00	Member	Sell
11:23:30	\$ / R On 12-Jun-09			Currency Future	1	5,000	46.75	Client	Buy
11:23:30	\$ / R On 12-Jun-09			Currency Future	1	10,000	93.50	Client	Buy
11:23:30	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell

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11:23:30	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
11:23:56	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
11:23:56	\$ / R On 12-Jun-09			Currency Future	1	1,000	9.35	Client	Buy
11:24:21	\$ / R On 12-Jun-09			Currency Future	1	16,000	0.00	Client	Sell
11:25:53	\$ / R On 12-Jun-09			Currency Future	1	15,000	140.25	Client	Buy
11:25:53	\$ / R On 12-Jun-09			Currency Future	1	15,000	0.00	Client	Sell
11:25:59	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
11:25:59	\$ / R On 12-Jun-09			Currency Future	1	1,000	9.35	Client	Buy
11:39:05	\$ / R On 12-Jun-09			Currency Future	1	140,000	1,274.35	Member	Buy
11:39:05	\$ / R On 12-Jun-09			Currency Future	1	140,000	0.00	Client	Sell
11:44:52	\$ / R On 12-Jun-09			Currency Future	1	420,000	3,942.75	Client	Buy
11:48:24	\$ / R On 12-Jun-09			Currency Future	1	2,500,000	23,502.75	Client	Buy
11:56:58	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Member	Sell
11:58:21	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	9,374.70	Client	Buy
12:46:45	\$ / R On 12-Jun-09			Currency Future	1	20,000	186.96	Client	Buy
13:08:57	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
13:20:28	\$ / R On 12-Jun-09			Currency Future	1	60,000	561.24	Client	Buy
13:20:28	\$ / R On 12-Jun-09			Currency Future	1	60,000	0.00	Member	Sell
13:20:50	\$ / R On 12-Jun-09			Currency Future	1	124,000	0.00	Member	Sell
13:20:50	\$ / R On 12-Jun-09			Currency Future	1	124,000	1,159.90	Client	Buy
14:13:09	\$ / R On 12-Jun-09			Currency Future	1	32,000	298.56	Client	Buy
14:13:09	\$ / R On 12-Jun-09			Currency Future	1	32,000	0.00	Client	Sell
14:28:49	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
14:48:30	\$ / R On 12-Jun-09			Currency Future	1	3,000	0.00	Client	Sell
14:52:33	\$ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Client	Sell
14:52:33	\$ / R On 12-Jun-09			Currency Future	1	2,000	18.55	Client	Buy
15:06:34	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
15:06:34	\$ / R On 12-Jun-09			Currency Future	1	10,000	92.85	Client	Buy
15:22:03	\$ / R On 12-Jun-09			Currency Future	1	40,000	0.00	Client	Sell
15:22:20	\$ / R On 12-Jun-09			Currency Future	1	40,000	0.00	Client	Sell
15:34:27	\$ / R On 12-Jun-09			Currency Future	1	4,000	0.00	Client	Sell
15:46:30	\$ / R On 12-Jun-09			Currency Future	1	7,000	64.87	Client	Buy
15:46:30	\$ / R On 12-Jun-09			Currency Future	1	10,000	92.60	Client	Buy
15:46:30	\$ / R On 14-Sep-09			Currency Future	1	5,000	47.00	Client	Buy
15:53:00	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
16:29:43	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell

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16:52:43	\$ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Member	Sell
16:53:24	\$ / R On 12-Jun-09			Currency Future	1	20,000	185.94	Client	Buy
16:59:48	\$ / R On 12-Jun-09			Currency Future	1	77,000	0.00	Client	Sell
Total for \$ / R Currency Future:					64	13,299,000	61,657.97		
09:19:38	£ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Client	Sell
10:12:58	£ / R On 14-Jun-10	13.40	Call	Currency Future	1	11,194,000	0.00	Member	Sell
10:14:30	£ / R On 14-Jun-10	17.50	Call	Currency Future	1	11,194,000	0.00	Member	Buy
11:09:09	£ / R On 14-Jun-10	17.50	Call	Currency Future	1	11,194,000	0.00	Member	Sell
11:09:33	£ / R On 14-Jun-10	13.40	Call	Currency Future	1	11,194,000	0.00	Member	Buy
11:52:10	£ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
13:07:24	£ / R On 12-Jun-09			Currency Future	1	350,000	4,791.05	Member	Buy
13:33:45	£ / R On 12-Jun-09			Currency Future	1	350,000	0.00	Client	Sell
14:52:11	£ / R On 12-Jun-09			Currency Future	1	10,000	137.00	Client	Buy
15:46:30	£ / R On 12-Jun-09			Currency Future	1	5,000	68.25	Client	Buy
16:42:46	£ / R On 12-Jun-09			Currency Future	1	3,000	40.94	Client	Buy
Total for £ / R Currency Future:					11	45,549,000	5,037.24		
09:05:44	€ / R On 12-Jun-09			Currency Future	1	100,000	1,237.70	Client	Buy
09:05:44	€ / R On 12-Jun-09			Currency Future	1	100,000	0.00	Member	Sell
14:37:15	€ / R On 12-Jun-09			Currency Future	1	100,000	1,232.70	Client	Buy
14:37:15	€ / R On 12-Jun-09			Currency Future	1	100,000	0.00	Member	Sell
16:59:07	€ / R On 12-Jun-09			Currency Future	1	4,000	49.24	Client	Buy
Total for € / R Currency Future:					5	404,000	2,519.64		
15:42:45	ALBI On 07-May-09			Index Future	1	30,000	0.00	Member	Sell
15:42:45	ALBI On 07-May-09			Index Future	1	30,000	0.00	Client	Buy
Total for ALBI Index Future:					2	60,000	0.00		

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
14:59:40	R186 On 07-May-09	8.00	Call	Option on Bond Future	1	22,000,000	0.00	Member	Sell
14:59:40	R186 On 07-May-09	8.00	Call	Option on Bond Future	1	22,000,000	0.00	Client	Buy
Total for R186 Bond Future:					2	44,000,000	0.00		
15:01:42	R209 On 06-Aug-09	8.00	Call	Option on Bond Future	1	5,000,000	0.00	Member	Sell
15:01:42	R209 On 06-Aug-09	8.00	Call	Option on Bond Future	1	5,000,000	0.00	Client	Buy
Total for R209 Bond Future:					2	10,000,000	0.00		
Grand Total for all Instruments:					86	113,312,000	69,214.85		