



Derivatives Matched Trades Report

Report for 03/07/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:04:07	\$ / R On 14-Sep-09			Currency Future	1	100,000	795.26	Member	Buy
09:05:15	\$ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Client	Sell
09:24:24	\$ / R On 14-Sep-09			Currency Future	1	163,000	0.00	Client	Sell
09:24:24	\$ / R On 14-Sep-09			Currency Future	1	163,000	1,295.85	Member	Buy
09:33:43	\$ / R On 14-Sep-09			Currency Future	1	4,000	31.92	Client	Buy
09:33:43	\$ / R On 14-Sep-09			Currency Future	1	4,000	0.00	Client	Sell
09:45:27	\$ / R On 14-Sep-09			Currency Future	1	6,000	47.86	Client	Buy
09:45:27	\$ / R On 14-Sep-09			Currency Future	1	2,000	15.95	Client	Buy
09:45:27	\$ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell
09:45:27	\$ / R On 14-Sep-09			Currency Future	1	6,000	0.00	Client	Sell
09:47:53	\$ / R On 14-Sep-09			Currency Future	1	2,000	15.95	Client	Buy
09:47:53	\$ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell
09:48:35	\$ / R On 14-Sep-09			Currency Future	1	96,000	0.00	Client	Sell
09:55:12	\$ / R On 14-Sep-09			Currency Future	1	29,000	0.00	Client	Sell
09:56:10	\$ / R On 14-Sep-09			Currency Future	1	4,000	31.98	Client	Buy
09:56:10	\$ / R On 14-Sep-09			Currency Future	1	4,000	0.00	Client	Sell
09:56:26	\$ / R On 14-Sep-09			Currency Future	1	26,000	0.00	Client	Sell
10:02:49	\$ / R On 14-Sep-09			Currency Future	1	126,000	0.00	Member	Sell
10:03:55	\$ / R On 14-Sep-09			Currency Future	1	126,000	991.49	Client	Buy
10:56:45	\$ / R On 14-Sep-09			Currency Future	1	20,000	159.94	Member	Buy
10:58:11	\$ / R On 14-Sep-09			Currency Future	1	20,000	0.00	Member	Sell
11:00:09	\$ / R On 14-Sep-09			Currency Future	1	50,000	400.09	Member	Buy
11:03:01	\$ / R On 14-Sep-09			Currency Future	1	2,400,000	0.00	Member	Sell
11:08:07	\$ / R On 14-Sep-09			Currency Future	1	2,400,000	19,260.00	Client	Buy
11:16:47	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell

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11:16:57	\$ / R On 14-Sep-09			Currency Future	1	10,000	80.25	Member	Buy
11:17:34	\$ / R On 14-Dec-09			Currency Future	1	245,000	0.00	Member	Sell
11:18:51	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
11:30:12	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Member	Sell
11:32:14	\$ / R On 14-Sep-09			Currency Future	1	8,000	0.00	Client	Sell
11:47:15	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Client	Sell
11:54:42	\$ / R On 14-Sep-09			Currency Future	1	20,000	161.01	Member	Buy
11:56:09	\$ / R On 14-Sep-09			Currency Future	1	83,000	0.00	Client	Sell
11:56:16	\$ / R On 14-Sep-09			Currency Future	1	83,000	668.36	Member	Buy
12:01:05	\$ / R On 14-Sep-09			Currency Future	1	20,000	0.00	Client	Sell
12:01:59	\$ / R On 14-Sep-09			Currency Future	1	83,000	0.00	Member	Sell
12:05:58	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Member	Sell
12:07:16	\$ / R On 14-Sep-09			Currency Future	1	2,000	16.10	Member	Buy
12:07:47	\$ / R On 14-Sep-09			Currency Future	1	5,000	40.40	Client	Buy
12:08:00	\$ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell
12:25:31	\$ / R On 14-Dec-09			Currency Future	1	200,000	1,637.86	Member	Buy
12:38:11	\$ / R On 14-Dec-09			Currency Future	1	2,000	16.41	Client	Buy
12:53:41	\$ / R On 14-Sep-09	8.10	Call	Currency Future	1	100,000	0.00	Member	Sell
12:55:26	\$ / R On 14-Dec-09			Currency Future	1	2,000	0.00	Member	Sell
12:56:43	\$ / R On 14-Dec-09			Currency Future	1	2,000	16.42	Client	Buy
12:59:07	\$ / R On 14-Sep-09	8.10	Call	Currency Future	1	100,000	0.00	Member	Buy
14:06:46	\$ / R On 14-Sep-09			Currency Future	1	10,000	80.52	Member	Buy
14:12:34	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Member	Sell
14:22:51	\$ / R On 14-Sep-09			Currency Future	1	200,000	1,602.40	Member	Buy
14:23:29	\$ / R On 14-Sep-09			Currency Future	1	200,000	0.00	Client	Sell
14:52:44	\$ / R On 14-Dec-09			Currency Future	1	6,000	49.07	Client	Buy
15:19:01	\$ / R On 15-Mar-10			Currency Future	1	1,000	0.00	Client	Sell
15:43:10	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Member	Sell
16:05:18	\$ / R On 14-Sep-09			Currency Future	1	50,000	400.45	Member	Buy
16:06:32	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Client	Sell
16:37:15	\$ / R On 14-Dec-09			Currency Future	1	200,000	0.00	Client	Sell
16:37:35	\$ / R On 14-Dec-09			Currency Future	1	245,000	2,006.28	Client	Buy
16:46:43	\$ / R On 14-Dec-09			Currency Future	1	60,000	491.40	Client	Buy
16:46:58	\$ / R On 14-Dec-09			Currency Future	1	60,000	0.00	Member	Sell
16:48:00	\$ / R On 14-Dec-09			Currency Future	1	60,000	490.58	Member	Buy
16:56:19	\$ / R On 14-Sep-09			Currency Future	1	93,000	748.19	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:56:19	\$ / R On 14-Sep-09			Currency Future	1	93,000	0.00	Client	Sell
Total for \$ / R Currency Future:					62	8,286,000	31,551.97		
09:32:32	£ / R On 14-Sep-09			Currency Future	1	230,000	0.00	Member	Sell
09:32:32	£ / R On 14-Sep-09			Currency Future	1	230,000	3,021.97	Client	Buy
09:48:23	£ / R On 14-Sep-09			Currency Future	1	9,000	117.50	Member	Buy
09:49:19	£ / R On 14-Sep-09			Currency Future	1	9,000	0.00	Client	Sell
12:56:11	£ / R On 14-Dec-09			Currency Future	1	1,000	0.00	Member	Sell
12:56:59	£ / R On 14-Dec-09			Currency Future	1	1,000	13.39	Client	Buy
Total for £ / R Currency Future:					6	480,000	3,152.86		
10:50:45	€ / R On 14-Sep-09			Currency Future	1	3,000	33.72	Client	Buy
12:26:17	€ / R On 15-Mar-10			Currency Future	1	8,000	93.58	Client	Buy
Total for € / R Currency Future:					2	11,000	127.30		
09:05:39	ALBI On 06-Aug-09			Index Future	1	50,000	0.00		Sell
09:05:39	ALBI On 06-Aug-09			Index Future	1	50,000	0.00	Member	Buy
10:22:32	ALBI On 06-Aug-09			Index Future	1	30,000	0.00	Client	Sell
10:22:32	ALBI On 06-Aug-09			Index Future	1	30,000	0.00	Client	Buy
15:53:35	ALBI On 06-Aug-09			Index Future	1	20,000	0.00	Member	Sell
15:53:35	ALBI On 06-Aug-09			Index Future	1	20,000	0.00	Client	Buy
15:54:59	ALBI On 06-Aug-09			Index Future	1	60,000	0.00	Member	Sell
15:54:59	ALBI On 06-Aug-09			Index Future	1	60,000	0.00	Client	Buy
15:55:54	ALBI On 06-Aug-09			Index Future	1	420,000	0.00	Client	Buy
15:55:54	ALBI On 06-Aug-09			Index Future	1	420,000	0.00	Member	Sell
15:56:36	ALBI On 06-Aug-09			Index Future	1	10,000	0.00	Member	Sell
15:56:36	ALBI On 06-Aug-09			Index Future	1	10,000	0.00	Client	Buy
15:57:05	ALBI On 06-Aug-09			Index Future	1	60,000	0.00	Client	Buy
15:57:05	ALBI On 06-Aug-09			Index Future	1	60,000	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 ALBI Index Future:					14	1,300,000	0.00		
09:15:04	GOVI On 06-Aug-09			jGovi	1	290,000	0.00	Member	Sell
09:15:35	GOVI On 06-Aug-09			jGovi	1	290,000	83,129.37	Member	Buy
Total for GOVI jGovi:					2	580,000	83,129.37		
10:52:57	R157 On 06-Aug-09			Bond Future	1	150,000,000	0.00	Member	Sell
12:20:06	R157 On 06-Aug-09			Bond Future	1	75,000,000	0.00	Member	Sell
14:19:00	R157 On 06-Aug-09			Bond Future	1	150,000,000	1,909,353.75	Member	Buy
14:28:15	R157 On 06-Aug-09			Bond Future	1	75,000,000	955,112.25	Member	Buy
Total for R157 Bond Future:					4	450,000,000	2,864,466.00		
09:15:46	R186 On 06-Aug-09			Bond Future	1	40,000,000	0.00	Member	Sell
13:58:19	R186 On 06-Aug-09			Bond Future	1	40,000,000	446,535.72	Member	Buy
Total for R186 Bond Future:					2	80,000,000	446,535.72		
Grand Total for all Instruments:					92	540,657,000	3,428,963.22		