



Derivatives Matched Trades Report

Report for 06/07/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:57:20	\$ / R On 14-Sep-09			Currency Future	1	3,000,000	0.00	Member	Sell
08:57:34	\$ / R On 14-Sep-09			Currency Future	1	500,000	0.00	Member	Sell
09:21:20	\$ / R On 14-Sep-09			Currency Future	1	250,000	2,032.50	Client	Buy
09:21:25	\$ / R On 14-Sep-09			Currency Future	1	50,000	406.50	Client	Buy
09:21:35	\$ / R On 14-Sep-09			Currency Future	1	250,000	0.00	Member	Sell
09:25:09	\$ / R On 14-Sep-09			Currency Future	1	250,000	2,029.25	Member	Buy
09:40:43	\$ / R On 14-Sep-09			Currency Future	1	500,000	4,044.45	Client	Buy
09:55:00	\$ / R On 14-Sep-09			Currency Future	1	7,000	56.88	Client	Buy
09:55:00	\$ / R On 14-Sep-09			Currency Future	1	7,000	0.00	Client	Sell
09:58:23	\$ / R On 14-Sep-09			Currency Future	1	3,000	24.38	Client	Buy
09:58:23	\$ / R On 14-Sep-09			Currency Future	1	3,000	0.00	Client	Sell
10:25:09	\$ / R On 14-Sep-09			Currency Future	1	160,000	1,297.44	Member	Buy
10:25:09	\$ / R On 14-Sep-09			Currency Future	1	160,000	0.00	Client	Sell
10:39:40	\$ / R On 14-Dec-09			Currency Future	1	200,000	1,650.00	Member	Buy
10:46:47	\$ / R On 14-Dec-09			Currency Future	1	200,000	0.00	Member	Sell
10:48:41	\$ / R On 14-Sep-09			Currency Future	1	5,000	40.63	Client	Buy
10:48:50	\$ / R On 14-Sep-09			Currency Future	1	6,000	48.75	Client	Buy
10:50:38	\$ / R On 14-Sep-09			Currency Future	1	1,000	8.11	Client	Buy
10:51:00	\$ / R On 14-Sep-09			Currency Future	1	10,000	81.05	Client	Buy
10:51:00	\$ / R On 14-Sep-09			Currency Future	1	5,000	40.53	Client	Buy
10:51:28	\$ / R On 14-Sep-09			Currency Future	1	1,000	8.11	Client	Buy
10:54:45	\$ / R On 14-Sep-09			Currency Future	1	1,000	8.10	Member	Buy
10:55:29	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
11:00:40	\$ / R On 14-Sep-09			Currency Future	1	200,000	1,610.56	Member	Buy
11:09:38	\$ / R On 14-Dec-09			Currency Future	1	200,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:36:21	\$ / R On 14-Sep-09			Currency Future	1	121,000	955.72	Member	Buy
11:36:21	\$ / R On 14-Sep-09			Currency Future	1	121,000	0.00	Client	Sell
11:49:55	\$ / R On 14-Sep-09			Currency Future	1	3,000,000	24,349.20	Client	Buy
11:57:38	\$ / R On 14-Dec-09			Currency Future	1	200,000	1,637.86	Client	Buy
11:58:23	\$ / R On 14-Sep-09			Currency Future	1	200,000	0.00	Client	Sell
12:09:12	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
12:23:39	\$ / R On 14-Sep-09			Currency Future	1	5,000	40.64	Client	Buy
12:23:39	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
12:24:01	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
12:40:15	\$ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Client	Sell
12:40:15	\$ / R On 14-Sep-09			Currency Future	1	100,000	812.70	Client	Buy
12:40:58	\$ / R On 14-Sep-09			Currency Future	1	3,000	24.38	Client	Buy
12:40:58	\$ / R On 14-Sep-09			Currency Future	1	3,000	0.00	Client	Sell
12:58:46	\$ / R On 14-Sep-09			Currency Future	1	1,000	8.14	Client	Buy
12:58:46	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
13:28:16	\$ / R On 14-Sep-09			Currency Future	1	39,000	0.00	Client	Sell
13:28:16	\$ / R On 14-Sep-09			Currency Future	1	39,000	317.46	Client	Buy
13:30:45	\$ / R On 14-Sep-09			Currency Future	1	60,000	488.39	Client	Buy
14:14:22	\$ / R On 14-Sep-09			Currency Future	1	1,000	8.13	Client	Buy
14:40:59	\$ / R On 14-Sep-09			Currency Future	1	91,000	739.56	Client	Buy
14:42:11	\$ / R On 14-Sep-09			Currency Future	1	200,000	1,625.00	Client	Buy
15:02:25	\$ / R On 14-Dec-09			Currency Future	1	130,000	1,071.46	Member	Buy
15:19:19	\$ / R On 15-Mar-10			Currency Future	1	2,000	16.84	Client	Buy
15:23:26	\$ / R On 14-Dec-09			Currency Future	1	10,000	82.47	Member	Buy
15:26:21	\$ / R On 14-Dec-09			Currency Future	1	130,000	0.00	Client	Sell
15:29:12	\$ / R On 14-Sep-09			Currency Future	1	15,000	0.00	Client	Sell
15:29:56	\$ / R On 14-Sep-09			Currency Future	1	6,000	0.00	Client	Sell
15:53:46	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Member	Sell
15:54:58	\$ / R On 14-Dec-09			Currency Future	1	60,000	0.00	Client	Sell
15:57:30	\$ / R On 14-Sep-09			Currency Future	1	5,000	40.50	Client	Buy
15:57:30	\$ / R On 14-Sep-09			Currency Future	1	15,000	0.00	Client	Sell
15:57:30	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
15:57:30	\$ / R On 14-Sep-09			Currency Future	1	15,000	121.50	Client	Buy
16:29:26	\$ / R On 14-Sep-09			Currency Future	1	15,000	121.88	Client	Buy
16:29:26	\$ / R On 14-Sep-09			Currency Future	1	15,000	0.00	Client	Sell
16:57:37	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	8,130.00	Client	Buy

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16:57:37	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	0.00	Client	Sell
Total for \$ / R Currency Future:					62	12,699,000	53,979.04		
12:36:19	£ / R On 15-Mar-10			Currency Future	1	4,000	54.35	Client	Buy
Total for £ / R Currency Future:					1	4,000	54.35		
10:58:59	€ / R On 14-Sep-09			Currency Future	1	6,500,000	0.00	Member	Sell
11:49:24	€ / R On 14-Sep-09			Currency Future	1	15,000	0.00	Member	Sell
11:57:10	€ / R On 14-Sep-09			Currency Future	1	15,000	170.23	Client	Buy
11:58:47	€ / R On 14-Sep-09			Currency Future	1	6,500,000	73,609.90	Client	Buy
13:51:06	€ / R On 14-Sep-09			Currency Future	1	1,000	11.32	Client	Buy
13:55:16	€ / R On 14-Sep-09	12.50	Call	Currency Future	1	100,000	0.00	Member	Sell
14:05:24	€ / R On 14-Sep-09	12.50	Call	Currency Future	1	100,000	0.00	Member	Buy
Total for € / R Currency Future:					7	13,231,000	73,791.45		
11:36:28	R157 On 06-Aug-09			Bond Future	1	900,000	11,473.71	Member	Buy
11:36:40	R157 On 06-Aug-09			Bond Future	1	22,700,000	289,392.40	Member	Buy
11:39:27	R157 On 06-Aug-09			Bond Future	1	22,700,000	0.00	Client	Sell
11:40:00	R157 On 06-Aug-09			Bond Future	1	900,000	0.00	Client	Sell
Total for R157 Bond Future:					4	47,200,000	300,866.11		
Grand Total for all Instruments:					74	73,134,000	428,690.95		