



Derivatives Matched Trades Report

Report for 09/07/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:08:43	\$ / R On 14-Sep-09			Currency Future	1	1,000	8.26	Client	Buy
09:08:43	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
09:08:43	\$ / R On 14-Sep-09			Currency Future	1	213,000	0.00	Client	Sell
09:12:54	\$ / R On 14-Sep-09			Currency Future	1	5,000	41.19	Client	Buy
09:12:54	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
09:24:13	\$ / R On 14-Sep-09			Currency Future	1	4,000	0.00	Client	Sell
09:24:13	\$ / R On 14-Sep-09			Currency Future	1	4,000	32.95	Client	Buy
09:40:01	\$ / R On 14-Sep-09			Currency Future	1	9,000	0.00	Client	Sell
10:05:21	\$ / R On 14-Sep-09			Currency Future	1	77,000	0.00	Client	Sell
10:05:21	\$ / R On 14-Sep-09			Currency Future	1	77,000	633.33	Member	Buy
11:30:11	\$ / R On 14-Sep-09			Currency Future	1	16,000	0.00	Client	Sell
11:30:11	\$ / R On 14-Sep-09			Currency Future	1	16,000	131.78	Client	Buy
12:27:50	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Member	Sell
12:48:49	\$ / R On 14-Sep-09			Currency Future	1	1,000	8.24	Member	Buy
13:05:56	\$ / R On 14-Sep-09			Currency Future	1	200,000	0.00	Member	Sell
13:29:07	\$ / R On 14-Sep-09			Currency Future	1	1,950,000	0.00	Client	Sell
13:29:07	\$ / R On 14-Sep-09			Currency Future	1	1,950,000	16,031.93	Member	Buy
13:30:30	\$ / R On 14-Sep-09			Currency Future	1	200,000	1,662.80	Member	Buy
13:58:58	\$ / R On 14-Sep-09			Currency Future	1	5,000	41.13	Client	Buy
13:59:11	\$ / R On 14-Sep-09			Currency Future	1	20,000	164.44	Client	Buy
13:59:18	\$ / R On 14-Sep-09			Currency Future	1	20,000	164.42	Client	Buy
13:59:52	\$ / R On 14-Sep-09			Currency Future	1	4,000	32.85	Client	Buy
14:21:36	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	8,197.00	Client	Buy
14:21:36	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	0.00	Member	Sell
14:22:22	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
14:22:22	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	8,200.00	Client	Buy
15:27:55	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	0.00	Client	Sell
15:27:55	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	8,204.00	Member	Buy
15:28:24	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	8,203.00	Client	Buy
15:28:24	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	0.00	Client	Sell
15:50:34	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Client	Sell
16:34:40	\$ / R On 14-Sep-09			Currency Future	1	25,000	0.00	Client	Sell
16:34:40	\$ / R On 14-Sep-09			Currency Future	1	75,000	0.00	Client	Sell
16:34:41	\$ / R On 14-Sep-09			Currency Future	1	25,000	0.00	Client	Sell
16:44:42	\$ / R On 14-Sep-09			Currency Future	1	255,000	2,104.54	Member	Buy
16:45:11	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
16:48:00	\$ / R On 14-Sep-09			Currency Future	1	255,000	0.00	Member	Sell
16:48:33	\$ / R On 14-Sep-09			Currency Future	1	255,000	2,101.99	Member	Buy
16:48:33	\$ / R On 14-Sep-09			Currency Future	1	255,000	0.00	Client	Sell
Total for \$ / R Currency Future:					39	13,979,000	55,963.83		

11:38:53	£ / R On 14-Sep-09			Currency Future	1	50,000	666.23	Member	Buy
11:39:31	£ / R On 14-Sep-09			Currency Future	1	250,000	3,332.13	Member	Buy
11:40:23	£ / R On 14-Sep-09			Currency Future	1	200,000	2,665.70	Member	Buy
11:40:40	£ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
11:40:47	£ / R On 14-Sep-09			Currency Future	1	5,000	66.66	Member	Buy
11:41:57	£ / R On 14-Dec-09			Currency Future	1	250,000	3,390.75	Member	Buy
11:42:17	£ / R On 14-Dec-09			Currency Future	1	250,000	3,389.50	Member	Buy
11:43:58	£ / R On 14-Dec-09			Currency Future	1	250,000	0.00	Client	Sell
11:45:15	£ / R On 14-Dec-09			Currency Future	1	250,000	0.00	Member	Sell
11:45:31	£ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Member	Sell
11:45:59	£ / R On 14-Sep-09			Currency Future	1	200,000	0.00	Member	Sell
11:46:16	£ / R On 14-Sep-09			Currency Future	1	250,000	0.00	Member	Sell
11:46:37	£ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Member	Sell
15:30:24	£ / R On 14-Sep-09			Currency Future	1	15,000	0.00	Client	Sell
16:01:57	£ / R On 14-Sep-09			Currency Future	1	25,000	333.93	Member	Buy
16:08:12	£ / R On 14-Sep-09			Currency Future	1	3,000	0.00	Client	Sell
16:08:23	£ / R On 14-Sep-09			Currency Future	1	3,000	40.08	Member	Buy
16:09:13	£ / R On 14-Sep-09			Currency Future	1	3,000	0.00	Client	Sell

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16:14:31	£ / R On 14-Sep-09			Currency Future	1	25,000	0.00	Member	Sell
16:32:29	£ / R On 14-Sep-09			Currency Future	1	4,000	0.00	Client	Sell
16:32:51	£ / R On 14-Sep-09			Currency Future	1	4,000	53.61	Member	Buy
16:33:33	£ / R On 14-Sep-09			Currency Future	1	4,000	0.00	Client	Sell
16:59:25	£ / R On 14-Sep-09			Currency Future	1	3,000	0.00	Client	Sell
Total for £ / R Currency Future:					23	2,104,000	13,938.57		
09:14:54	€ / R On 14-Sep-09			Currency Future	1	250,000	2,880.00	Client	Buy
09:14:54	€ / R On 14-Sep-09			Currency Future	1	250,000	0.00	Member	Sell
Total for € / R Currency Future:					2	500,000	2,880.00		
15:53:46	R204 On 06-Aug-09			Bond Future	1	18,000,000	0.00	Member	Sell
15:54:32	R204 On 06-Aug-09			Bond Future	1	18,000,000	168,515.68	Client	Buy
Total for R204 Bond Future:					2	36,000,000	168,515.68		
15:54:54	R208 On 06-Aug-09			Bond Future	1	12,000,000	101,464.34	Client	Buy
15:58:45	R208 On 06-Aug-09			Bond Future	1	12,000,000	0.00	Member	Sell
Total for R208 Bond Future:					2	24,000,000	101,464.34		
Grand Total for all Instruments:					68	76,583,000	342,762.43		