



Derivatives Matched Trades Report

Report for 18/09/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:31:25	\$ / R On 14-Dec-09			Currency Future	1	673,000	0.00	Member	Sell
08:31:40	\$ / R On 14-Dec-09			Currency Future	1	120,000	0.00	Member	Sell
09:06:47	\$ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Member	Sell
09:10:01	\$ / R On 14-Dec-09			Currency Future	1	125,000	946.53	Member	Buy
09:10:05	\$ / R On 14-Dec-09			Currency Future	1	10,000	75.92	Client	Buy
09:16:57	\$ / R On 14-Dec-09			Currency Future	1	20,000	151.76	Client	Buy
09:18:16	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
09:18:16	\$ / R On 14-Dec-09			Currency Future	1	5,000	38.00	Client	Buy
09:18:27	\$ / R On 14-Dec-09			Currency Future	1	95,000	722.86	Client	Buy
09:22:34	\$ / R On 14-Dec-09			Currency Future	1	750,000	5,682.90	Member	Buy
09:26:11	\$ / R On 14-Dec-09			Currency Future	1	110,000	833.44	Member	Buy
09:27:43	\$ / R On 14-Dec-09			Currency Future	1	15,000	113.99	Client	Buy
09:32:56	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Member	Sell
09:36:38	\$ / R On 14-Dec-09			Currency Future	1	10,000	75.92	Member	Buy
10:00:13	\$ / R On 14-Dec-09			Currency Future	1	3,000	22.80	Client	Buy
10:01:19	\$ / R On 14-Dec-09			Currency Future	1	750,000	0.00	Client	Sell
10:01:37	\$ / R On 14-Dec-09			Currency Future	1	125,000	0.00	Client	Sell
10:12:59	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
10:14:57	\$ / R On 14-Dec-09			Currency Future	1	1,000	0.00	Client	Sell
10:14:57	\$ / R On 14-Dec-09			Currency Future	1	1,000	7.61	Client	Buy
10:16:56	\$ / R On 14-Dec-09			Currency Future	1	500,000	3,789.60	Member	Buy
10:36:09	\$ / R On 14-Dec-09			Currency Future	1	45,000	341.62	Client	Buy
10:42:56	\$ / R On 14-Dec-09	8.00	Call	Currency Future	1	60,000	0.00	Member	Sell
10:45:32	\$ / R On 14-Dec-09			Currency Future	1	1,000	7.59	Client	Buy
10:45:32	\$ / R On 14-Dec-09			Currency Future	1	5,000	37.93	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
10:46:22	\$ / R On 14-Dec-09	8.00	Call	Currency Future	1	60,000	0.00	Member	Buy
10:49:23	\$ / R On 14-Dec-09			Currency Future	1	10,000	75.81	Client	Buy
11:25:23	\$ / R On 14-Dec-09			Currency Future	1	2,000	15.14	Client	Buy
12:01:06	\$ / R On 14-Dec-09			Currency Future	1	2,000	15.11	Client	Buy
13:11:10	\$ / R On 14-Dec-09			Currency Future	1	50,000	378.43	Client	Buy
13:15:43	\$ / R On 14-Dec-09			Currency Future	1	1,856,000	14,059.20	Client	Buy
13:15:43	\$ / R On 14-Dec-09			Currency Future	1	1,856,000	0.00	Client	Sell
13:16:16	\$ / R On 14-Dec-09			Currency Future	1	1,856,000	14,040.64	Client	Buy
13:16:16	\$ / R On 14-Dec-09			Currency Future	1	1,856,000	0.00	Member	Sell
14:00:24	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Member	Sell
14:07:14	\$ / R On 14-Dec-09			Currency Future	1	10,000	75.53	Client	Buy
14:40:33	\$ / R On 14-Dec-09	7.60	Call	Currency Future	1	39,000	0.00	Member	Sell
14:45:27	\$ / R On 14-Dec-09	7.60	Call	Currency Future	1	39,000	0.00	Member	Buy
15:19:56	\$ / R On 14-Dec-09			Currency Future	1	500,000	0.00	Client	Sell
15:22:34	\$ / R On 14-Dec-09			Currency Future	1	1,000	7.56	Client	Buy
15:24:00	\$ / R On 14-Dec-09			Currency Future	1	18,000	136.04	Client	Buy
15:24:30	\$ / R On 14-Dec-09			Currency Future	1	4,000	30.22	Client	Buy
15:24:35	\$ / R On 14-Dec-09			Currency Future	1	17,000	128.44	Client	Buy
15:28:43	\$ / R On 14-Dec-09			Currency Future	1	1,000	7.55	Client	Buy
16:11:50	\$ / R On 14-Dec-09			Currency Future	1	120,000	900.74	Client	Buy
16:12:36	\$ / R On 14-Dec-09			Currency Future	1	25,000	189.71	Client	Buy
16:13:31	\$ / R On 14-Dec-09			Currency Future	1	673,000	5,051.67	Client	Buy
16:23:01	\$ / R On 14-Dec-09			Currency Future	1	2,000	15.16	Client	Buy
16:23:01	\$ / R On 14-Dec-09			Currency Future	1	2,000	0.00	Client	Sell
16:30:55	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
16:30:55	\$ / R On 14-Dec-09			Currency Future	1	10,000	75.80	Client	Buy
16:36:34	\$ / R On 14-Dec-09			Currency Future	1	40,000	303.20	Client	Buy
16:38:13	\$ / R On 14-Jun-10			Currency Future	1	3,000	23.46	Client	Buy
16:59:02	\$ / R On 14-Dec-09			Currency Future	1	110,000	0.00	Client	Sell
Total for \$ / R Currency Future:					54	12,646,000	48,377.85		

11:07:51	£ / R On 14-Dec-09			Currency Future	1	5,000	61.90	Client	Buy
14:04:52	£ / R On 14-Dec-09			Currency Future	1	30,000	370.65	Client	Buy
14:27:56	£ / R On 14-Dec-09			Currency Future	1	4,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
14:31:23	£ / R On 14-Dec-09			Currency Future	1	4,000	49.42	Client	Buy
Total for £ / R Currency Future:					4	43,000	481.97		
09:54:47	€ / R On 14-Dec-09			Currency Future	1	506,000	5,623.03	Member	Buy
09:55:04	€ / R On 14-Dec-09			Currency Future	1	506,000	0.00	Client	Sell
11:04:59	€ / R On 15-Mar-10			Currency Future	1	10,000	113.00	Client	Buy
14:28:02	€ / R On 14-Dec-09			Currency Future	1	1,000	0.00	Member	Sell
14:32:02	€ / R On 14-Dec-09			Currency Future	1	1,000	11.13	Client	Buy
Total for € / R Currency Future:					5	1,024,000	5,747.15		
15:48:42	ALBI On 05-Nov-09			Index Future	1	10,000	0.00	Client	Sell
15:48:42	ALBI On 05-Nov-09			Index Future	1	10,000	0.00	Client	Buy
Total for ALBI Index Future:					2	20,000	0.00		
08:02:18	R157 On 05-Aug-10			Bond Future	1	5,100,000	0.00	Client	Sell
08:02:18	R157 On 05-Aug-10			Bond Future	1	5,100,000	65,180.64	Member	Buy
08:05:43	R157 On 05-Nov-09			Bond Future	1	5,100,000	64,778.01	Member	Buy
08:05:43	R157 On 05-Nov-09			Bond Future	1	5,100,000	0.00	Client	Sell
08:08:09	R157 On 05-Aug-10			Bond Future	1	5,100,000	65,180.64	Client	Buy
08:08:09	R157 On 05-Aug-10			Bond Future	1	5,100,000	0.00	Member	Sell
08:11:06	R157 On 05-Aug-10			Bond Future	1	5,100,000	65,180.64	Member	Buy
08:11:06	R157 On 05-Aug-10			Bond Future	1	5,100,000	0.00	Client	Sell
Total for R157 Bond Future:					8	40,800,000	260,319.94		
15:35:47	R204 On 05-Nov-09			Bond Future	1	16,800,000	0.00	Member	Sell
15:35:47	R204 On 05-Nov-09			Bond Future	1	16,800,000	167,053.74	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
Total for R204 Bond Future:					2	33,600,000	167,053.74		
08:03:14	R208 On 05-Nov-09			Bond Future	1	11,700,000	101,533.84	Member	Buy
08:03:14	R208 On 05-Nov-09			Bond Future	1	11,700,000	0.00	Client	Sell
Total for R208 Bond Future:					2	23,400,000	101,533.84		
08:03:38	R209 On 05-Nov-09			Bond Future	1	7,000,000	56,048.31	Member	Buy
08:03:38	R209 On 05-Nov-09			Bond Future	1	7,000,000	0.00	Client	Sell
Total for R209 Bond Future:					2	14,000,000	56,048.31		
Grand Total for all Instruments:					79	125,533,000	639,562.80		