



Derivatives Matched Trades Report

Report for 23/10/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:01:17	\$ / R On 15-Mar-10			Currency Future	1	500,000	3,820.00	Member	Buy
09:01:17	\$ / R On 15-Mar-10			Currency Future	1	500,000	0.00	Client	Sell
09:21:41	\$ / R On 14-Dec-09			Currency Future	1	5,000	37.56	Client	Buy
09:24:13	\$ / R On 14-Dec-09			Currency Future	1	7,000,000	52,455.90	Member	Buy
09:28:15	\$ / R On 14-Dec-09			Currency Future	1	10,000	74.98	Client	Buy
09:32:10	\$ / R On 14-Dec-09			Currency Future	1	7,000,000	0.00	Client	Sell
09:48:33	\$ / R On 14-Dec-09			Currency Future	1	10,000	75.02	Member	Buy
09:49:20	\$ / R On 14-Dec-09			Currency Future	1	50,000	378.28	Member	Buy
09:49:55	\$ / R On 14-Dec-09			Currency Future	1	300,000	2,264.16	Member	Buy
09:54:47	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Member	Sell
10:00:27	\$ / R On 15-Mar-10			Currency Future	1	8,000	0.00	Client	Sell
10:02:41	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
10:02:41	\$ / R On 14-Dec-09			Currency Future	1	5,000	37.59	Client	Buy
10:02:58	\$ / R On 14-Dec-09			Currency Future	1	150,000	1,128.00	Member	Buy
10:03:31	\$ / R On 14-Dec-09			Currency Future	1	11,000	0.00	Client	Sell
10:05:24	\$ / R On 14-Dec-09			Currency Future	1	150,000	0.00	Client	Sell
10:06:41	\$ / R On 14-Dec-09			Currency Future	1	4,000	0.00	Client	Sell
10:06:41	\$ / R On 14-Dec-09			Currency Future	1	1,000	7.52	Client	Buy
10:06:41	\$ / R On 14-Dec-09			Currency Future	1	4,000	30.07	Client	Buy
10:06:41	\$ / R On 14-Dec-09			Currency Future	1	1,000	0.00	Client	Sell
10:11:34	\$ / R On 14-Dec-09			Currency Future	1	5,000	37.64	Client	Buy
10:11:34	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
10:11:48	\$ / R On 14-Dec-09			Currency Future	1	300,000	0.00	Client	Sell
10:11:49	\$ / R On 14-Dec-09			Currency Future	1	270,000	2,034.29	Member	Buy
10:11:49	\$ / R On 14-Dec-09			Currency Future	1	270,000	0.00	Client	Sell

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10:22:33	\$ / R On 14-Dec-09			Currency Future	1	1,500,000	11,270.70	Member	Buy
10:29:29	\$ / R On 14-Dec-09			Currency Future	1	1,500,000	0.00	Client	Sell
10:34:11	\$ / R On 14-Dec-09			Currency Future	1	15,000	112.80	Client	Buy
11:00:41	\$ / R On 15-Mar-10			Currency Future	1	40,000	305.26	Member	Buy
11:03:21	\$ / R On 15-Mar-10			Currency Future	1	40,000	0.00	Client	Sell
12:21:22	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Member	Sell
12:30:51	\$ / R On 14-Jun-10			Currency Future	1	10,000	77.87	Client	Buy
12:33:21	\$ / R On 14-Dec-09			Currency Future	1	4,000	0.00	Client	Sell
13:06:34	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Member	Sell
13:22:34	\$ / R On 14-Dec-09			Currency Future	1	5,000	37.65	Client	Buy
13:22:34	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
13:36:30	\$ / R On 14-Dec-09			Currency Future	1	1,000	0.00	Client	Sell
13:40:51	\$ / R On 14-Dec-09			Currency Future	1	45,000	0.00	Client	Sell
13:40:51	\$ / R On 14-Dec-09			Currency Future	1	15,000	0.00	Client	Sell
14:17:48	\$ / R On 14-Dec-09			Currency Future	1	1,000	7.54	Client	Buy
15:04:05	\$ / R On 14-Dec-09			Currency Future	1	50,000	367.25	Member	Buy
15:45:31	\$ / R On 14-Dec-09			Currency Future	1	1,000,000	7,499.00	Member	Buy
15:46:06	\$ / R On 14-Dec-09			Currency Future	1	1,000,000	7,517.00	Member	Buy
16:06:38	\$ / R On 14-Dec-09			Currency Future	1	1,000,000	0.00	Client	Sell
16:06:56	\$ / R On 14-Dec-09			Currency Future	1	1,000,000	0.00	Client	Sell
16:52:18	\$ / R On 15-Mar-10			Currency Future	1	20,000	0.00	Client	Sell
16:52:18	\$ / R On 15-Mar-10			Currency Future	1	20,000	153.82	Client	Buy
Total for \$ / R Currency Future:					47	23,945,000	89,729.89		
09:41:48	£ / R On 14-Dec-09			Currency Future	1	30,000	0.00	Client	Sell
09:49:02	£ / R On 14-Dec-09			Currency Future	1	20,000	250.14	Member	Buy
10:10:55	£ / R On 15-Mar-10			Currency Future	1	4,000	0.00	Client	Sell
10:19:33	£ / R On 14-Dec-09			Currency Future	1	15,000	0.00	Member	Sell
10:20:46	£ / R On 14-Dec-09			Currency Future	1	15,000	188.14	Client	Buy
10:35:18	£ / R On 14-Dec-09			Currency Future	1	508,000	6,283.96	Member	Buy
10:40:37	£ / R On 14-Dec-09			Currency Future	1	508,000	0.00	Member	Sell
11:07:36	£ / R On 14-Dec-09			Currency Future	1	1,500,000	0.00	Member	Sell
11:32:16	£ / R On 14-Dec-09			Currency Future	1	1,500,000	18,684.00	Member	Buy
12:04:29	£ / R On 14-Dec-09			Currency Future	1	500,000	6,160.90	Member	Buy

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12:21:37	£ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Member	Sell
13:39:19	£ / R On 14-Dec-09			Currency Future	1	40,000	492.60	Member	Buy
13:50:01	£ / R On 14-Dec-09			Currency Future	1	40,000	0.00	Member	Sell
15:46:07	£ / R On 14-Dec-09			Currency Future	1	500,000	0.00	Client	Sell
Total for £ / R Currency Future:					14	5,200,000	32,059.73		
10:35:00	€ / R On 14-Dec-09			Currency Future	1	200,000	2,253.60	Member	Buy
10:39:42	€ / R On 14-Dec-09			Currency Future	1	200,000	0.00	Member	Sell
13:44:04	€ / R On 14-Dec-09			Currency Future	1	5,000	56.72	Client	Buy
14:04:02	€ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Client	Sell
Total for € / R Currency Future:					4	425,000	2,310.32		
13:35:02	ALBI On 04-Feb-10			Index Future	1	10,000	0.00	Client	Buy
13:35:02	ALBI On 04-Feb-10			Index Future	1	10,000	0.00	Member	Sell
Total for ALBI Index Future:					2	20,000	0.00		
15:26:04	R157 On 05-Nov-09			Bond Future	1	15,000,000	0.00	Member	Sell
15:44:20	R157 On 05-Nov-09			Bond Future	1	15,000,000	185,730.74	Member	Buy
Total for R157 Bond Future:					2	30,000,000	185,730.74		
Grand Total for all Instruments:					69	59,590,000	309,830.68		