



Derivatives Matched Trades Report

Report for 02/07/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:06:02	\$ / R On 15-Mar-10			Currency Future	1	4,000	32.85	Client	Buy
09:31:17	\$ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Member	Sell
09:31:17	\$ / R On 14-Sep-09			Currency Future	1	13,000	0.00	Member	Sell
09:31:17	\$ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Member	Sell
09:31:17	\$ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Member	Sell
09:43:48	\$ / R On 14-Sep-09			Currency Future	1	100,000	794.25	Member	Buy
09:44:01	\$ / R On 14-Sep-09			Currency Future	1	100,000	794.25	Member	Buy
09:44:11	\$ / R On 14-Sep-09			Currency Future	1	100,000	794.25	Member	Buy
10:07:59	\$ / R On 14-Sep-09			Currency Future	1	4,000	31.63	Client	Buy
10:07:59	\$ / R On 14-Sep-09			Currency Future	1	4,000	0.00	Client	Sell
10:16:49	\$ / R On 14-Sep-09			Currency Future	1	13,000	103.23	Client	Buy
10:36:54	\$ / R On 14-Dec-09			Currency Future	1	1,000	8.07	Client	Buy
11:28:19	\$ / R On 14-Dec-09			Currency Future	1	10,000	80.39	Member	Buy
11:41:58	\$ / R On 14-Dec-09			Currency Future	1	4,000	0.00	Member	Sell
11:43:15	\$ / R On 14-Dec-09			Currency Future	1	4,000	32.25	Client	Buy
12:13:13	\$ / R On 14-Sep-09			Currency Future	1	6,656,000	52,738.82	Client	Buy
12:13:13	\$ / R On 14-Sep-09			Currency Future	1	6,656,000	0.00	Client	Sell
12:18:43	\$ / R On 14-Sep-09			Currency Future	1	6,656,000	52,738.82	Client	Buy
12:18:43	\$ / R On 14-Sep-09			Currency Future	1	6,656,000	0.00	Member	Sell
12:21:33	\$ / R On 14-Sep-09			Currency Future	1	10,000	79.17	Member	Buy
12:21:57	\$ / R On 14-Sep-09			Currency Future	1	72,000	0.00	Member	Sell
12:26:08	\$ / R On 14-Sep-09			Currency Future	1	72,000	570.49	Member	Buy
12:27:29	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Member	Sell
12:28:38	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Member	Sell
12:31:27	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
12:32:03	\$ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Member	Sell
12:32:50	\$ / R On 14-Sep-09			Currency Future	1	4,000	31.63	Client	Buy
12:32:50	\$ / R On 14-Sep-09			Currency Future	1	4,000	0.00	Client	Sell
12:44:26	\$ / R On 14-Sep-09			Currency Future	1	50,000	396.15	Member	Buy
12:46:49	\$ / R On 14-Sep-09			Currency Future	1	100,000	792.95	Member	Buy
14:30:19	\$ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell
14:50:09	\$ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell
14:50:09	\$ / R On 14-Sep-09			Currency Future	1	2,000	15.92	Client	Buy
14:55:53	\$ / R On 14-Sep-09			Currency Future	1	8,000	63.57	Client	Buy
15:40:08	\$ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell
15:40:08	\$ / R On 14-Sep-09			Currency Future	1	2,000	15.92	Client	Buy
15:44:03	\$ / R On 14-Sep-09			Currency Future	1	1,000	7.99	Client	Buy
15:45:06	\$ / R On 14-Dec-09			Currency Future	1	12,000	97.54	Client	Buy
16:40:06	\$ / R On 14-Sep-09			Currency Future	1	15,000	119.53	Client	Buy
16:40:06	\$ / R On 14-Sep-09			Currency Future	1	15,000	0.00	Client	Sell
16:40:35	\$ / R On 14-Sep-09			Currency Future	1	22,000	175.43	Client	Buy
16:40:46	\$ / R On 14-Sep-09			Currency Future	1	5,000	39.84	Client	Buy
16:40:46	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
16:47:23	\$ / R On 14-Sep-09			Currency Future	1	107,000	852.66	Client	Buy
16:54:33	\$ / R On 14-Sep-09			Currency Future	1	1,250,000	0.00	Client	Sell
16:54:33	\$ / R On 14-Sep-09			Currency Future	1	1,250,000	9,806.00	Member	Buy
Total for \$ / R Currency Future:					46	30,463,000	121,213.59		
09:31:17	£ / R On 14-Sep-09			Currency Future	1	9,000	0.00	Member	Sell
10:17:48	£ / R On 14-Sep-09			Currency Future	1	9,000	117.09	Client	Buy
10:37:44	£ / R On 14-Dec-09			Currency Future	1	2,000	26.40	Client	Buy
15:04:16	£ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
15:04:16	£ / R On 14-Sep-09			Currency Future	1	5,000	65.00	Client	Buy
15:43:36	£ / R On 14-Sep-09			Currency Future	1	14,000	0.00	Client	Sell
Total for £ / R Currency Future:					6	44,000	208.49		
10:18:20	€ / R On 14-Sep-09			Currency Future	1	9,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
10:18:56	€ / R On 14-Sep-09			Currency Future	1	9,000	100.55	Client	Buy
10:24:21	€ / R On 14-Dec-09			Currency Future	1	7,000	0.00	Client	Sell
10:40:05	€ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Member	Sell
11:21:36	€ / R On 14-Sep-09			Currency Future	1	1,000	11.18	Client	Buy
11:21:54	€ / R On 14-Sep-09			Currency Future	1	3,000	33.53	Client	Buy
11:42:32	€ / R On 14-Dec-09			Currency Future	1	4,000	0.00	Member	Sell
11:43:39	€ / R On 14-Dec-09			Currency Future	1	4,000	45.47	Client	Buy
12:25:29	€ / R On 14-Sep-09			Currency Future	1	100,000	1,118.00	Member	Buy
13:20:03	€ / R On 14-Sep-09			Currency Future	1	200,000	0.00	Member	Sell
13:25:07	€ / R On 14-Sep-09			Currency Future	1	200,000	2,229.66	Member	Buy
13:26:19	€ / R On 14-Sep-09			Currency Future	1	200,000	0.00	Member	Sell
13:26:19	€ / R On 14-Sep-09			Currency Future	1	200,000	2,231.66	Client	Buy
15:35:49	€ / R On 14-Sep-09			Currency Future	1	300,000	0.00	Member	Sell
15:45:44	€ / R On 14-Sep-09			Currency Future	1	300,000	3,353.76	Member	Buy
15:50:15	€ / R On 14-Sep-09			Currency Future	1	300,000	0.00	Member	Sell
15:50:15	€ / R On 14-Sep-09			Currency Future	1	300,000	3,355.86	Client	Buy
15:55:22	€ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Member	Sell
15:56:57	€ / R On 14-Sep-09			Currency Future	1	100,000	1,119.78	Member	Buy
15:57:23	€ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Member	Sell
15:57:23	€ / R On 14-Sep-09			Currency Future	1	100,000	1,120.00	Client	Buy
16:00:04	€ / R On 14-Sep-09			Currency Future	1	100,000	1,119.05	Client	Buy
16:00:04	€ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Member	Sell
16:54:12	€ / R On 14-Sep-09			Currency Future	1	50,000	558.75	Client	Buy
16:54:12	€ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Member	Sell
Total for € / R Currency Future:					25	2,937,000	16,397.25		

11:21:12	ALBI On 06-Aug-09			Index Future	1	570,000	0.00	Member	Sell
11:24:14	ALBI On 06-Aug-09			Index Future	1	570,000	0.00	Member	Buy

Total for ALBI Index Future: 2 1,140,000 0.00

13:31:12	R186 On 06-Aug-09			Bond Future	1	12,700,000	141,646.86		Buy
13:31:12	R186 On 06-Aug-09			Bond Future	1	12,700,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:38:42	R186 On 06-Aug-09			Bond Future	1	2,400,000	0.00	Member	Sell
16:38:42	R186 On 06-Aug-09			Bond Future	1	2,400,000	26,838.50	Client	Buy
Total for R186 Bond Future:					4	30,200,000	168,485.36		
10:54:12	ZAAD On 14-Sep-09			Currency Future	1	5,000	31.74	Client	Buy
Total for ZAAD Currency Future:					1	5,000	31.74		
Grand Total for all Instruments:					84	64,789,000	306,336.42		