



Derivatives Matched Trades Report

Report for 20/07/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:34:09	\$ / R On 14-Dec-09			Currency Future	1	250,000	0.00	Member	Sell
08:34:09	\$ / R On 14-Dec-09			Currency Future	1	250,000	2,059.25	Client	Buy
09:00:05	\$ / R On 14-Sep-09			Currency Future	1	2,000,000	16,252.60	Member	Buy
09:05:00	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
09:07:34	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
09:19:46	\$ / R On 14-Sep-09			Currency Future	1	25,000	0.00	Client	Sell
09:27:20	\$ / R On 14-Sep-09			Currency Future	1	8,000	0.00	Client	Sell
09:27:26	\$ / R On 14-Sep-09			Currency Future	1	2,000,000	0.00	Client	Sell
09:28:38	\$ / R On 14-Sep-09			Currency Future	1	20,000	0.00	Client	Sell
09:37:50	\$ / R On 14-Sep-09			Currency Future	1	1,000	8.04	Client	Buy
09:37:50	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
09:47:19	\$ / R On 14-Dec-09			Currency Future	1	1,000	0.00	Client	Sell
10:01:25	\$ / R On 14-Sep-09			Currency Future	1	10,000	80.40	Client	Buy
10:01:25	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
10:03:37	\$ / R On 14-Sep-09			Currency Future	1	20,000	0.00	Member	Sell
10:04:21	\$ / R On 14-Sep-09			Currency Future	1	20,000	161.07	Client	Buy
10:06:56	\$ / R On 14-Sep-09			Currency Future	1	8,000	0.00	Member	Sell
10:07:54	\$ / R On 14-Sep-09			Currency Future	1	8,000	64.46	Client	Buy
10:37:11	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
10:56:52	\$ / R On 14-Sep-09			Currency Future	1	5,000	40.47	Client	Buy
11:02:22	\$ / R On 15-Mar-10			Currency Future	1	5,000	41.89	Client	Buy
11:15:33	\$ / R On 14-Sep-09			Currency Future	1	116,000	0.00	Member	Sell
11:15:33	\$ / R On 14-Sep-09			Currency Future	1	116,000	957.00	Client	Buy
11:26:11	\$ / R On 14-Sep-09			Currency Future	1	58,000	0.00	Client	Sell
11:34:03	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell

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11:42:01	\$ / R On 14-Sep-09			Currency Future	1	58,000	0.00	Client	Sell
11:42:01	\$ / R On 14-Sep-09			Currency Future	1	58,000	478.50	Member	Buy
11:55:12	\$ / R On 14-Dec-09			Currency Future	1	1,739,000	0.00	Member	Sell
11:55:16	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
11:55:16	\$ / R On 14-Sep-09			Currency Future	1	10,000	80.71	Client	Buy
12:01:58	\$ / R On 14-Sep-09			Currency Future	1	58,000	478.50	Client	Buy
12:01:58	\$ / R On 14-Sep-09			Currency Future	1	58,000	0.00	Member	Sell
12:03:50	\$ / R On 14-Dec-09			Currency Future	1	1,739,000	14,418.22	Member	Buy
12:04:49	\$ / R On 14-Sep-09			Currency Future	1	58,000	478.50	Member	Buy
12:09:05	\$ / R On 14-Sep-09			Currency Future	1	18,000	0.00	Client	Sell
12:09:05	\$ / R On 14-Sep-09			Currency Future	1	18,000	145.27	Client	Buy
12:13:26	\$ / R On 14-Sep-09			Currency Future	1	142,000	0.00	Client	Sell
12:13:26	\$ / R On 14-Sep-09			Currency Future	1	142,000	1,143.38	Member	Buy
12:22:07	\$ / R On 14-Sep-09			Currency Future	1	5,000	40.35	Client	Buy
12:22:07	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
12:27:54	\$ / R On 14-Sep-09			Currency Future	1	5,000	40.33	Client	Buy
12:27:54	\$ / R On 14-Sep-09			Currency Future	1	15,000	121.00	Client	Buy
12:32:03	\$ / R On 14-Dec-09			Currency Future	1	1,739,000	14,435.61	Client	Buy
12:32:03	\$ / R On 14-Dec-09			Currency Future	1	1,739,000	0.00	Member	Sell
12:41:21	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
12:41:21	\$ / R On 14-Sep-09			Currency Future	1	1,000	8.07	Client	Buy
12:50:11	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
12:50:11	\$ / R On 14-Sep-09			Currency Future	1	1,000	8.04	Client	Buy
12:54:29	\$ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell
13:48:45	\$ / R On 14-Sep-09			Currency Future	1	4,000	32.19	Client	Buy
13:55:50	\$ / R On 14-Sep-09			Currency Future	1	30,000	241.47	Client	Buy
14:05:05	\$ / R On 14-Sep-09			Currency Future	1	4,000	32.19	Client	Buy
14:30:31	\$ / R On 14-Sep-09			Currency Future	1	4,000	32.12	Client	Buy
14:30:31	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
14:30:31	\$ / R On 14-Sep-09			Currency Future	1	4,000	0.00	Client	Sell
14:30:31	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
14:30:31	\$ / R On 14-Sep-09			Currency Future	1	96,000	0.00	Client	Sell
14:30:31	\$ / R On 14-Sep-09			Currency Future	1	80,000	0.00	Client	Sell
14:30:31	\$ / R On 14-Sep-09			Currency Future	1	10,000	80.39	Client	Buy
14:30:31	\$ / R On 14-Sep-09			Currency Future	1	80,000	643.12	Client	Buy
14:30:31	\$ / R On 14-Sep-09			Currency Future	1	10,000	80.39	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
14:32:50	\$ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Client	Sell
14:34:19	\$ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Client	Sell
14:53:56	\$ / R On 14-Dec-09			Currency Future	1	1,500,000	0.00	Member	Sell
15:07:05	\$ / R On 14-Dec-09			Currency Future	1	250,000	0.00	Member	Sell
15:17:46	\$ / R On 14-Dec-09			Currency Future	1	250,000	2,047.58	Client	Buy
15:19:54	\$ / R On 14-Dec-09			Currency Future	1	735,000	0.00	Member	Sell
15:21:40	\$ / R On 14-Dec-09			Currency Future	1	735,000	6,022.59	Client	Buy
15:26:40	\$ / R On 14-Sep-09			Currency Future	1	391,000	0.00	Client	Sell
15:26:40	\$ / R On 14-Sep-09			Currency Future	1	3,000	0.00	Client	Sell
15:26:40	\$ / R On 14-Sep-09			Currency Future	1	3,000	24.11	Client	Buy
15:36:25	\$ / R On 14-Dec-09			Currency Future	1	1,500,000	12,285.45	Client	Buy
15:38:54	\$ / R On 14-Sep-09			Currency Future	1	300,000	0.00	Member	Sell
15:41:43	\$ / R On 14-Sep-09			Currency Future	1	300,000	2,416.05	Client	Buy
15:58:12	\$ / R On 14-Sep-09			Currency Future	1	83,000	0.00	Client	Sell
15:58:12	\$ / R On 14-Sep-09			Currency Future	1	83,000	667.74	Member	Buy
15:59:31	\$ / R On 14-Sep-09			Currency Future	1	53,000	0.00	Client	Sell
16:37:23	\$ / R On 14-Sep-09			Currency Future	1	100,000	805.55	Client	Buy
16:37:43	\$ / R On 14-Sep-09			Currency Future	1	9,000	72.50	Client	Buy
16:46:47	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	8,043.10	Client	Buy
16:46:47	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	0.00	Member	Sell
16:54:34	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
16:54:34	\$ / R On 14-Sep-09			Currency Future	1	1,000	8.03	Client	Buy
16:54:50	\$ / R On 14-Sep-09			Currency Future	1	55,000	444.21	Client	Buy
16:54:52	\$ / R On 14-Sep-09			Currency Future	1	55,000	0.00	Member	Sell
16:55:01	\$ / R On 14-Sep-09			Currency Future	1	40,000	322.06	Client	Buy
16:58:25	\$ / R On 14-Sep-09			Currency Future	1	50,000	402.57	Client	Buy
Total for \$ / R Currency Future:					87	21,615,000	86,245.07		
11:28:59	£ / R On 14-Sep-09			Currency Future	1	3,000	40.46	Client	Buy
12:08:45	£ / R On 14-Sep-09			Currency Future	1	3,000	0.00	Member	Sell
Total for £ / R Currency Future:					2	6,000	40.46		

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:45:36	€ / R On 14-Sep-09			Currency Future	1	30,000	342.20	Member	Buy
09:45:52	€ / R On 14-Sep-09			Currency Future	1	4,000	0.00	Client	Sell
10:07:30	€ / R On 14-Sep-09			Currency Future	1	30,000	0.00	Client	Sell
11:28:41	€ / R On 14-Sep-09			Currency Future	1	2,000	23.18	Client	Buy
12:07:32	€ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell
13:40:30	€ / R On 14-Sep-09			Currency Future	1	2,000	22.93	Client	Buy
15:19:25	€ / R On 15-Mar-10			Currency Future	1	500,000	0.00	Member	Sell
16:06:28	€ / R On 15-Mar-10			Currency Future	1	500,000	5,940.00	Client	Buy
Total for € / R Currency Future:					8	1,070,000	6,328.31		
16:04:00	R204 On 06-Aug-09			Bond Future	1	1,000,000	9,461.40	Member	Buy
16:04:00	R204 On 06-Aug-09			Bond Future	1	1,000,000	0.00	Client	Sell
Total for R204 Bond Future:					2	2,000,000	9,461.40		
Grand Total for all Instruments:					99	24,691,000	102,075.24		