



Derivatives Matched Trades Report

Report for 30/07/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:06:11	\$ / R On 15-Mar-10			Currency Future	1	1,000	8.20	Client	Buy
10:00:57	\$ / R On 14-Sep-09			Currency Future	1	46,000	363.86	Member	Buy
10:00:57	\$ / R On 14-Sep-09			Currency Future	1	46,000	0.00	Client	Sell
10:03:20	\$ / R On 14-Dec-09			Currency Future	1	15,000	121.25	Client	Buy
10:25:10	\$ / R On 14-Dec-09			Currency Future	1	40,000	0.00	Member	Sell
10:27:32	\$ / R On 14-Dec-09			Currency Future	1	40,000	322.66	Client	Buy
10:56:32	\$ / R On 14-Sep-09			Currency Future	1	1,000	7.90	Client	Buy
10:56:32	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
10:56:41	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
11:10:03	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
11:10:03	\$ / R On 14-Sep-09			Currency Future	1	29,000	0.00	Client	Sell
11:20:02	\$ / R On 14-Sep-09			Currency Future	1	20,000	157.82	Member	Buy
11:20:34	\$ / R On 14-Sep-09			Currency Future	1	20,000	0.00	Member	Sell
11:55:36	\$ / R On 14-Dec-09			Currency Future	1	3,000	0.00	Client	Sell
11:56:02	\$ / R On 14-Dec-09			Currency Future	1	3,000	0.00	Client	Sell
11:57:58	\$ / R On 14-Sep-09			Currency Future	1	3,000	0.00	Member	Sell
11:58:28	\$ / R On 14-Sep-09			Currency Future	1	3,000	23.76	Client	Buy
12:09:44	\$ / R On 14-Sep-09			Currency Future	1	7,000	0.00	Client	Sell
12:11:12	\$ / R On 14-Dec-09			Currency Future	1	3,000	24.15	Client	Buy
12:12:14	\$ / R On 14-Sep-09			Currency Future	1	39,000	307.75	Member	Buy
12:13:24	\$ / R On 14-Sep-09			Currency Future	1	39,000	0.00	Client	Sell
12:13:33	\$ / R On 14-Sep-09			Currency Future	1	35,000	0.00	Client	Sell
12:15:05	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	7,918.00	Member	Buy
12:17:03	\$ / R On 14-Dec-09			Currency Future	1	3,000	24.08	Client	Buy
12:17:03	\$ / R On 14-Dec-09			Currency Future	1	3,000	0.00	Member	Sell

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12:18:09	\$ / R On 14-Dec-09			Currency Future	1	3,000	24.15	Member	Buy
12:18:09	\$ / R On 14-Dec-09			Currency Future	1	3,000	0.00	Client	Sell
12:24:23	\$ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Member	Sell
12:24:42	\$ / R On 14-Sep-09			Currency Future	1	8,000	0.00	Member	Sell
12:31:59	\$ / R On 14-Sep-09			Currency Future	1	2,000	15.79	Client	Buy
12:32:05	\$ / R On 14-Sep-09			Currency Future	1	260,000	2,043.68	Member	Buy
12:32:13	\$ / R On 14-Sep-09			Currency Future	1	8,000	63.15	Client	Buy
12:35:37	\$ / R On 14-Dec-09			Currency Future	1	9,000	72.28	Client	Buy
12:35:38	\$ / R On 14-Sep-09			Currency Future	1	15,000	0.00	Client	Sell
12:37:36	\$ / R On 14-Sep-09			Currency Future	1	260,000	0.00	Client	Sell
14:11:15	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
14:24:46	\$ / R On 14-Sep-09			Currency Future	1	375,000	2,956.50	Member	Buy
14:35:46	\$ / R On 14-Sep-09			Currency Future	1	375,000	0.00	Client	Sell
14:45:10	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	0.00	Client	Sell
14:55:21	\$ / R On 14-Dec-09			Currency Future	1	4,000	32.06	Client	Buy
14:57:12	\$ / R On 14-Sep-09			Currency Future	1	2,600,000	20,405.58	Member	Buy
15:06:33	\$ / R On 14-Dec-09			Currency Future	1	8,000	64.10	Client	Buy
15:21:08	\$ / R On 14-Sep-09			Currency Future	1	2,600,000	0.00	Client	Sell
16:08:12	\$ / R On 14-Dec-09			Currency Future	1	50,000	401.15	Client	Buy
16:19:05	\$ / R On 14-Sep-09			Currency Future	1	33,000	260.11	Client	Buy
Total for \$ / R Currency Future:					45	9,035,000	35,617.99		
11:34:40	£ / R On 14-Sep-09			Currency Future	1	9,000	117.14	Member	Buy
11:35:20	£ / R On 14-Sep-09			Currency Future	1	9,000	0.00	Member	Sell
16:51:43	£ / R On 14-Sep-09			Currency Future	1	20,000	0.00	Client	Sell
Total for £ / R Currency Future:					3	38,000	117.14		
09:20:25	€ / R On 14-Dec-09			Currency Future	1	3,000	34.02	Client	Buy
14:53:34	€ / R On 14-Sep-09			Currency Future	1	10,000	110.70	Client	Buy
14:53:34	€ / R On 14-Dec-09			Currency Future	1	2,000	22.54	Client	Buy
17:07:12	€ / R On 15-Mar-10	11.00	Call	Currency Future	1	13,636,000	0.00	Member	Sell
17:07:45	€ / R On 15-Mar-10	12.60	Call	Currency Future	1	13,636,000	0.00	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
17:11:25	€ / R On 15-Mar-10	11.00	Call	Currency Future	1	13,636,000	0.00	Member	Buy
17:11:53	€ / R On 15-Mar-10	12.60	Call	Currency Future	1	13,636,000	0.00	Member	Sell
Total for € / R Currency Future:					7	54,559,000	167.26		
16:56:11	ALBI On 06-Aug-09			Index Future	1	2,660,000	0.00		Buy
16:56:11	ALBI On 06-Aug-09			Index Future	1	2,660,000	0.00		Sell
16:56:53	ALBI On 05-Nov-09			Index Future	1	2,660,000	0.00		Sell
16:56:53	ALBI On 05-Nov-09			Index Future	1	2,660,000	0.00		Buy
Total for ALBI Index Future:					4	10,640,000	0.00		
14:24:45	R204 On 05-Nov-09			Bond Future	1	27,600,000	268,241.50	Member	Buy
14:30:57	R204 On 05-Nov-09			Bond Future	1	27,600,000	0.00	Member	Sell
Total for R204 Bond Future:					2	55,200,000	268,241.50		
Grand Total for all Instruments:					61	129,472,000	304,143.89		