



Derivatives Matched Trades Report

Report for 01/09/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:02:41	\$ / R On 14-Sep-09			Currency Future	1	30,000	0.00	Member	Sell
08:10:12	\$ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Member	Sell
09:03:18	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
09:03:18	\$ / R On 14-Dec-09			Currency Future	1	5,000	39.50	Client	Buy
09:03:21	\$ / R On 14-Sep-09			Currency Future	1	1,000	7.77	Client	Buy
09:04:38	\$ / R On 14-Dec-09			Currency Future	1	65,000	513.96	Client	Buy
09:14:30	\$ / R On 14-Sep-09			Currency Future	1	6,656,000	0.00	Client	Sell
09:14:30	\$ / R On 14-Sep-09			Currency Future	1	6,656,000	51,567.36	Client	Buy
09:15:08	\$ / R On 14-Sep-09			Currency Future	1	6,656,000	0.00	Client	Sell
09:15:08	\$ / R On 14-Sep-09			Currency Future	1	6,656,000	51,584.00	Member	Buy
09:18:52	\$ / R On 14-Dec-09			Currency Future	1	17,000	134.22	Client	Buy
09:18:52	\$ / R On 14-Dec-09			Currency Future	1	17,000	0.00	Client	Sell
09:19:21	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
09:19:21	\$ / R On 14-Sep-09			Currency Future	1	1,000	7.75	Client	Buy
09:20:32	\$ / R On 14-Dec-09			Currency Future	1	10,000	78.95	Client	Buy
09:20:32	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
09:20:38	\$ / R On 14-Dec-09			Currency Future	1	10,000	78.78	Member	Buy
09:21:06	\$ / R On 14-Sep-09			Currency Future	1	20,000	154.81	Member	Buy
09:21:49	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
09:22:20	\$ / R On 14-Sep-09			Currency Future	1	30,000	234.86	Member	Buy
09:22:45	\$ / R On 14-Sep-09			Currency Future	1	20,000	0.00	Client	Sell
09:27:44	\$ / R On 14-Sep-09			Currency Future	1	78,000	0.00	Client	Sell
09:27:44	\$ / R On 14-Sep-09			Currency Future	1	78,000	603.72	Member	Buy
09:36:00	\$ / R On 14-Sep-09			Currency Future	1	5,000	38.75	Client	Buy
09:36:00	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell

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09:39:32	\$ / R On 14-Sep-09			Currency Future	1	52,000	0.00	Client	Sell
09:39:32	\$ / R On 14-Sep-09			Currency Future	1	52,000	403.00	Client	Buy
09:46:57	\$ / R On 14-Sep-09			Currency Future	1	97,000	0.00	Client	Sell
09:48:44	\$ / R On 14-Dec-09			Currency Future	1	6,000	0.00	Client	Sell
10:34:36	\$ / R On 14-Sep-09			Currency Future	1	45,000	0.00	Member	Sell
10:34:57	\$ / R On 14-Sep-09			Currency Future	1	45,000	349.49	Member	Buy
10:41:49	\$ / R On 14-Sep-09			Currency Future	1	10,000	78.24	Client	Buy
10:49:57	\$ / R On 14-Dec-09			Currency Future	1	9,000	0.00	Client	Sell
10:56:35	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
10:56:35	\$ / R On 14-Dec-09			Currency Future	1	5,000	39.73	Client	Buy
11:17:28	\$ / R On 14-Dec-09			Currency Future	1	12,000	0.00	Client	Sell
11:17:28	\$ / R On 14-Dec-09			Currency Future	1	12,000	95.34	Client	Buy
11:56:09	\$ / R On 14-Dec-09			Currency Future	1	100,000	792.40	Member	Buy
14:01:06	\$ / R On 14-Dec-09			Currency Future	1	8,000	0.00	Client	Sell
14:01:06	\$ / R On 14-Dec-09			Currency Future	1	34,000	0.00	Client	Sell
14:11:59	\$ / R On 14-Sep-09			Currency Future	1	19,000	0.00	Member	Sell
15:12:26	\$ / R On 14-Dec-09			Currency Future	1	8,000	0.00	Client	Sell
16:02:02	\$ / R On 14-Dec-09			Currency Future	1	10,000	79.50	Client	Buy
16:24:24	\$ / R On 14-Sep-09			Currency Future	1	19,000	148.96	Client	Buy
Total for \$ / R Currency Future:					44	27,690,000	107,031.08		
10:10:01	£ / R On 14-Dec-09			Currency Future	1	100,000	1,297.25	Client	Buy
14:14:38	£ / R On 14-Dec-09			Currency Future	1	5,000	64.69	Client	Buy
16:03:31	£ / R On 14-Dec-09			Currency Future	1	1,000	12.90	Client	Buy
16:03:46	£ / R On 14-Sep-09			Currency Future	1	5,000	63.40	Client	Buy
16:06:44	£ / R On 15-Mar-10			Currency Future	1	4,000	52.40	Client	Buy
16:58:49	£ / R On 14-Dec-09			Currency Future	1	1,000	12.90	Client	Buy
Total for £ / R Currency Future:					6	116,000	1,503.54		
10:46:01	€ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
11:25:29	€ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell
11:25:47	€ / R On 14-Dec-09			Currency Future	1	2,000	22.84	Client	Buy

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14:12:00	€ / R On 14-Sep-09			Currency Future	1	13,000	0.00	Member	Sell
16:24:39	€ / R On 14-Sep-09			Currency Future	1	13,000	145.85	Client	Buy
Total for € / R Currency Future:					5	35,000	168.70		
15:34:56	ALBI On 05-Nov-09			Index Future	1	10,000	0.00	Client	Sell
15:34:56	ALBI On 05-Nov-09			Index Future	1	10,000	0.00	Member	Buy
Total for ALBI Index Future:					2	20,000	0.00		
14:29:18	R186 On 05-Nov-09			Bond Future	1	7,700,000	90,822.36	Client	Buy
14:29:18	R186 On 05-Nov-09			Bond Future	1	7,700,000	0.00	Member	Sell
Total for R186 Bond Future:					2	15,400,000	90,822.36		
14:28:49	R204 On 05-Nov-09			Bond Future	1	4,900,000	0.00	Member	Sell
14:28:49	R204 On 05-Nov-09			Bond Future	1	4,900,000	48,241.12	Client	Buy
15:20:17	R204 On 05-Nov-09			Bond Future	1	3,000,000	29,368.45	Client	Buy
15:20:17	R204 On 05-Nov-09			Bond Future	1	3,000,000	0.00	Member	Sell
Total for R204 Bond Future:					4	15,800,000	77,609.57		
Grand Total for all Instruments:					63	59,061,000	277,135.25		