



Derivatives Matched Trades Report

Report for 12/08/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:04:29	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
09:15:56	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	0.00	Member	Sell
09:38:08	\$ / R On 15-Mar-10			Currency Future	1	4,000	34.16	Client	Buy
09:45:12	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	8,262.30	Client	Buy
09:54:10	\$ / R On 14-Sep-09			Currency Future	1	30,000	247.26	Member	Buy
09:57:18	\$ / R On 14-Sep-09			Currency Future	1	30,000	0.00	Client	Sell
10:10:16	\$ / R On 14-Sep-09			Currency Future	1	27,000	221.40	Client	Buy
10:10:16	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
10:10:16	\$ / R On 14-Sep-09			Currency Future	1	10,000	82.00	Client	Buy
10:10:16	\$ / R On 14-Sep-09			Currency Future	1	27,000	0.00	Client	Sell
10:12:13	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
10:13:31	\$ / R On 14-Sep-09			Currency Future	1	2,000,000	16,505.00	Client	Buy
10:13:31	\$ / R On 14-Sep-09			Currency Future	1	2,000,000	0.00	Member	Sell
11:36:42	\$ / R On 14-Sep-09			Currency Future	1	50,000	410.68	Member	Buy
11:37:07	\$ / R On 14-Sep-09			Currency Future	1	5,000	41.00	Client	Buy
11:37:07	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
11:46:15	\$ / R On 14-Sep-09			Currency Future	1	1,000	8.22	Member	Buy
11:56:57	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	8,171.20	Member	Buy
11:59:44	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	0.00	Client	Sell
12:08:29	\$ / R On 14-Sep-09			Currency Future	1	10,000	82.13	Client	Buy
12:11:39	\$ / R On 14-Dec-09			Currency Future	1	1,000	8.35	Client	Buy
12:50:52	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
13:13:17	\$ / R On 14-Sep-09			Currency Future	1	650,000	0.00	Member	Sell
13:13:17	\$ / R On 14-Sep-09			Currency Future	1	650,000	5,336.50	Client	Buy
13:33:09	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Client	Sell

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14:21:10	\$ / R On 14-Sep-09			Currency Future	1	68,000	557.60	Client	Buy
14:33:57	\$ / R On 14-Sep-09			Currency Future	1	68,000	0.00	Member	Sell
14:35:57	\$ / R On 14-Sep-09			Currency Future	1	68,000	557.57	Member	Buy
14:36:27	\$ / R On 14-Sep-09			Currency Future	1	68,000	0.00	Member	Sell
14:45:59	\$ / R On 14-Sep-09			Currency Future	1	68,000	557.57	Member	Buy
14:46:40	\$ / R On 14-Sep-09			Currency Future	1	68,000	0.00	Member	Sell
14:51:40	\$ / R On 14-Sep-09			Currency Future	1	68,000	557.02	Member	Buy
15:39:44	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
15:39:44	\$ / R On 14-Sep-09			Currency Future	1	10,000	82.00	Client	Buy
15:52:48	\$ / R On 14-Sep-09			Currency Future	1	100,000	819.00	Client	Buy
15:52:49	\$ / R On 14-Sep-09			Currency Future	1	70,000	573.30	Client	Buy
15:56:41	\$ / R On 14-Sep-09			Currency Future	1	7,000	57.26	Client	Buy
15:56:41	\$ / R On 14-Sep-09			Currency Future	1	5,000	40.90	Client	Buy
15:56:41	\$ / R On 14-Sep-09			Currency Future	1	10,000	81.81	Client	Buy
16:21:08	\$ / R On 14-Jun-10			Currency Future	1	360,000	3,109.14	Member	Buy
16:26:39	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
16:26:39	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
16:26:39	\$ / R On 14-Sep-09			Currency Future	1	5,000	40.75	Client	Buy
16:26:39	\$ / R On 14-Sep-09			Currency Future	1	5,000	40.75	Client	Buy
16:27:23	\$ / R On 14-Sep-09			Currency Future	1	6,000	48.90	Client	Buy
16:36:42	\$ / R On 14-Jun-10			Currency Future	1	360,000	0.00	Client	Sell
16:50:28	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
16:50:28	\$ / R On 14-Sep-09			Currency Future	1	5,000	40.65	Client	Buy
16:51:36	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
16:51:43	\$ / R On 14-Sep-09			Currency Future	1	20,000	0.00	Client	Sell
16:52:50	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
16:52:50	\$ / R On 14-Sep-09			Currency Future	1	5,000	40.64	Client	Buy
16:54:54	\$ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell
Total for \$ / R Currency Future:					53	11,048,000	46,615.06		

11:58:06	£ / R On 14-Dec-09			Currency Future	1	1,000	13.75	Client	Buy
13:12:35	£ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Member	Sell
13:12:36	£ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Member	Sell
13:52:47	£ / R On 14-Dec-09			Currency Future	1	20,000	274.99	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
13:52:59	£ / R On 14-Dec-09			Currency Future	1	20,000	274.95	Member	Buy
Total for £ / R Currency Future:					5	81,000	563.69		
15:59:07	€ / R On 14-Dec-09			Currency Future	1	1,000	11.80	Client	Buy
Total for € / R Currency Future:					1	1,000	11.80		
15:06:14	ALBI On 05-Nov-09			Index Future	1	50,000	0.00	Client	Buy
15:06:14	ALBI On 05-Nov-09			Index Future	1	50,000	0.00	Member	Sell
Total for ALBI Index Future:					2	100,000	0.00		
11:19:47	R157 On 05-Nov-09			Bond Future	1	1,100,000	0.00	Client	Sell
11:19:47	R157 On 05-Nov-09			Bond Future	1	1,100,000	13,700.63	Client	Buy
Total for R157 Bond Future:					2	2,200,000	13,700.63		
09:33:00	R186 On 05-Nov-09			Bond Future	1	90,000,000	1,055,956.59	Member	Buy
09:33:13	R186 On 05-Nov-09			Bond Future	1	90,000,000	0.00	Member	Sell
Total for R186 Bond Future:					2	180,000,000	1,055,956.59		
Grand Total for all Instruments:					65	193,430,000	1,116,847.77		