



Derivatives Matched Trades Report

Report for 08/01/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:02:28	\$ / R On 16-Mar-09			Currency Future	1	5,000	49.71	Client	Buy
09:17:18	\$ / R On 16-Mar-09			Currency Future	1	100,000	0.00	Client	Sell
09:19:43	\$ / R On 16-Mar-09			Currency Future	1	2,000,000	0.00	Member	Sell
09:24:08	\$ / R On 16-Mar-09			Currency Future	1	3,000	29.74	Client	Buy
09:45:35	\$ / R On 16-Mar-09			Currency Future	1	40,000	0.00	Client	Sell
10:01:17	\$ / R On 16-Mar-09			Currency Future	1	500,000	0.00	Member	Sell
10:33:44	\$ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Client	Sell
11:49:08	\$ / R On 16-Mar-09			Currency Future	1	2,000,000	19,333.20	Client	Buy
11:55:58	\$ / R On 16-Mar-09			Currency Future	1	3,000	29.42	Client	Buy
12:25:43	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
12:29:40	\$ / R On 16-Mar-09			Currency Future	1	20,000	196.90	Client	Buy
12:48:39	\$ / R On 16-Mar-09			Currency Future	1	1,000	9.79	Client	Buy
14:50:10	\$ / R On 16-Mar-09			Currency Future	1	500,000	0.00	Member	Sell
15:05:48	\$ / R On 16-Mar-09			Currency Future	1	500,000	4,947.20	Client	Buy
15:06:52	\$ / R On 16-Mar-09			Currency Future	1	500,000	4,915.10	Client	Buy
15:22:53	\$ / R On 14-Sep-09			Currency Future	1	13,000	0.00	Client	Sell
15:25:43	\$ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Client	Sell
15:26:44	\$ / R On 16-Mar-09			Currency Future	1	2,000	0.00	Client	Sell
15:26:44	\$ / R On 16-Mar-09			Currency Future	1	2,000	19.84	Client	Buy
15:26:52	\$ / R On 16-Mar-09			Currency Future	1	3,000	29.76	Client	Buy
15:26:52	\$ / R On 16-Mar-09			Currency Future	1	3,000	0.00	Client	Sell
15:32:38	\$ / R On 16-Mar-09			Currency Future	1	700,000	0.00	Client	Sell
15:50:54	\$ / R On 16-Mar-09			Currency Future	1	2,000,000	19,747.20	Member	Buy
15:54:27	\$ / R On 16-Mar-09			Currency Future	1	25,000	0.00	Client	Sell
16:00:58	\$ / R On 16-Mar-09			Currency Future	1	2,000,000	0.00	Client	Sell

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16:50:56	\$ / R On 16-Mar-09			Currency Future	1	10,000	98.71	Client	Buy
Total for \$ / R Currency Future:					26	10,991,000	49,406.56		
09:18:37	£ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Member	Sell
11:49:23	£ / R On 16-Mar-09			Currency Future	1	1,000,000	14,598.80	Client	Buy
12:45:11	£ / R On 16-Mar-09			Currency Future	1	2,000	0.00	Client	Sell
15:01:57	£ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
15:05:01	£ / R On 16-Mar-09			Currency Future	1	30,000	0.00	Client	Sell
15:21:49	£ / R On 16-Mar-09			Currency Future	1	18,000	0.00	Client	Sell
15:21:49	£ / R On 16-Mar-09			Currency Future	1	4,000	0.00	Client	Sell
15:21:49	£ / R On 16-Mar-09			Currency Future	1	15,000	0.00	Client	Sell
15:21:49	£ / R On 16-Mar-09			Currency Future	1	200,000	0.00	Client	Sell
15:24:08	£ / R On 16-Mar-09			Currency Future	1	2,000	0.00	Client	Sell
Total for £ / R Currency Future:					10	2,276,000	14,598.80		
11:15:29	€ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
15:07:49	€ / R On 16-Mar-09			Currency Future	1	10,000	133.75	Client	Buy
15:31:22	€ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Client	Sell
Total for € / R Currency Future:					3	40,000	133.75		
13:47:25	ALBI On 05-Feb-09			Index Future	1	30,000	0.00	Member	Buy
13:47:25	ALBI On 05-Feb-09			Index Future	1	30,000	0.00	Client	Sell
Total for ALBI Index Future:					2	60,000	0.00		
10:59:22	R153 On 07-May-09			Bond Future	1	30,600,000	0.00	Client	Sell
10:59:22	R153 On 07-May-09			Bond Future	1	30,600,000	337,743.58	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
Total for R153 Bond Future:					2	61,200,000	337,743.58		
13:46:49	R186 On 05-Feb-09			Bond Future	1	171,500,000	2,215,422.77		Buy
13:46:49	R186 On 05-Feb-09			Bond Future	1	171,500,000	0.00	Member	Sell
Total for R186 Bond Future:					2	343,000,000	2,215,422.77		
09:02:22	ZAAD On 12-Jun-09			Currency Future	1	100,000	0.00	Client	Sell
15:34:24	ZAAD On 16-Mar-09			Currency Future	1	25,000	0.00	Client	Sell
15:58:51	ZAAD On 12-Jun-09			Currency Future	1	100,000	0.00	Client	Sell
Total for ZAAD Currency Future:					3	225,000	0.00		
Grand Total for all Instruments:					48	417,792,000	2,617,305.46		