



Derivatives Matched Trades Report

Report for 10/02/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:13:49	\$ / R On 16-Mar-09			Currency Future	1	200,000	0.00	Member	Sell
08:13:49	\$ / R On 16-Mar-09			Currency Future	1	200,000	200.00	Member	Buy
09:01:37	\$ / R On 16-Mar-09			Currency Future	1	5,000,000	48,898.50	Member	Buy
09:02:12	\$ / R On 16-Mar-09			Currency Future	1	500,000	4,889.60	Member	Buy
09:02:44	\$ / R On 16-Mar-09			Currency Future	1	500,000	0.00	Member	Sell
09:05:28	\$ / R On 16-Mar-09			Currency Future	1	500,000	0.00	Client	Sell
09:05:49	\$ / R On 16-Mar-09			Currency Future	1	500,000	4,819.00	Client	Buy
09:07:25	\$ / R On 16-Mar-09			Currency Future	1	13,000	0.00	Client	Sell
09:08:10	\$ / R On 12-Jun-09			Currency Future	1	14,000	0.00	Client	Sell
09:09:53	\$ / R On 16-Mar-09			Currency Future	1	5,000,000	0.00	Client	Sell
09:16:36	\$ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Client	Sell
09:17:27	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
09:33:52	\$ / R On 16-Mar-09			Currency Future	1	10,000	97.61	Client	Buy
09:33:53	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Member	Sell
09:34:57	\$ / R On 16-Mar-09			Currency Future	1	25,000	240.54	Member	Buy
10:05:25	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	9,750.20	Client	Buy
10:16:46	\$ / R On 16-Mar-09			Currency Future	1	3,000	29.31	Client	Buy
10:22:00	\$ / R On 16-Mar-09			Currency Future	1	6,000	0.00	Client	Sell
11:06:38	\$ / R On 16-Mar-09			Currency Future	1	19,000	0.00	Client	Sell
11:07:15	\$ / R On 16-Mar-09			Currency Future	1	8,000	0.00	Client	Sell
11:30:28	\$ / R On 16-Mar-09			Currency Future	1	1,000	9.80	Member	Buy
11:45:12	\$ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Member	Sell
11:58:41	\$ / R On 16-Mar-09			Currency Future	1	2,500,000	24,499.25	Member	Buy
12:11:27	\$ / R On 16-Mar-09			Currency Future	1	19,000	186.32	Client	Buy
12:19:56	\$ / R On 12-Jun-09			Currency Future	1	17,000	169.32	Client	Buy

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12:30:39	\$ / R On 12-Jun-09			Currency Future	1	100,000	994.00	Member	Buy
12:48:04	\$ / R On 12-Jun-09			Currency Future	1	300,000	2,970.00	Client	Buy
12:48:04	\$ / R On 12-Jun-09			Currency Future	1	300,000	0.00	Member	Sell
12:48:40	\$ / R On 16-Mar-09			Currency Future	1	300,000	2,970.00	Member	Buy
12:48:40	\$ / R On 16-Mar-09			Currency Future	1	300,000	0.00	Client	Sell
12:59:39	\$ / R On 16-Mar-09			Currency Future	1	2,500,000	0.00	Client	Sell
13:01:06	\$ / R On 16-Mar-09			Currency Future	1	25,000	0.00	Client	Sell
13:45:05	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Member	Sell
15:10:17	\$ / R On 12-Jun-09			Currency Future	1	800,000	7,939.76	Member	Buy
15:11:03	\$ / R On 12-Jun-09			Currency Future	1	800,000	0.00	Member	Sell
15:53:12	\$ / R On 12-Jun-09			Currency Future	1	100,000	0.00	Member	Sell
16:09:45	\$ / R On 16-Mar-09			Currency Future	1	2,500,000	24,445.00	Member	Buy
16:10:30	\$ / R On 16-Mar-09			Currency Future	1	100,000	0.00	Member	Sell
16:51:06	\$ / R On 16-Mar-09			Currency Future	1	2,500,000	0.00	Client	Sell
16:51:22	\$ / R On 16-Mar-09			Currency Future	1	100,000	978.83	Client	Buy
Total for \$ / R Currency Future:					40	27,813,000	134,087.03		

11:31:57	£ / R On 16-Mar-09			Currency Future	1	3,000	43.50	Client	Buy
13:55:13	£ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Member	Sell
14:53:54	£ / R On 16-Mar-09			Currency Future	1	50,000	727.19	Client	Buy
16:02:59	£ / R On 16-Mar-09			Currency Future	1	40,000	578.75	Member	Buy
16:04:34	£ / R On 16-Mar-09			Currency Future	1	20,000	0.00	Member	Sell
16:04:34	£ / R On 16-Mar-09			Currency Future	1	20,000	289.37	Client	Buy
16:05:53	£ / R On 16-Mar-09			Currency Future	1	20,000	0.00	Member	Sell
16:05:53	£ / R On 16-Mar-09			Currency Future	1	20,000	289.37	Client	Buy
16:11:34	£ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
Total for £ / R Currency Future:					9	228,000	1,928.18		

10:18:14	€ / R On 12-Jun-09			Currency Future	1	14,000	179.62	Client	Buy
10:25:17	€ / R On 16-Mar-09			Currency Future	1	5,000	63.07	Client	Buy
11:26:38	€ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Client	Sell
11:33:41	€ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
12:56:18	€ / R On 14-Sep-09			Currency Future	1	72,000	938.32	Member	Buy
13:00:48	€ / R On 14-Sep-09			Currency Future	1	72,000	0.00	Client	Sell
Total for € / R Currency Future:					6	165,000	1,181.00		
16:53:50	R157 On 07-May-09			Bond Future	1	5,000,000	0.00	Member	Sell
16:53:50	R157 On 07-May-09			Bond Future	1	5,000,000	65,525.98	Client	Buy
Total for R157 Bond Future:					2	10,000,000	65,525.98		
10:12:06	ZAAD On 12-Jun-09			Currency Future	1	3,000	19.88	Client	Buy
11:56:27	ZAAD On 16-Mar-09			Currency Future	1	5,000	32.55	Client	Buy
Total for ZAAD Currency Future:					2	8,000	52.43		
Grand Total for all Instruments:					59	38,214,000	202,774.63		