



Derivatives Matched Trades Report

Report for 22/09/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:05:38	\$ / R On 14-Dec-09			Currency Future	1	5,000	37.88	Client	Buy
09:14:06	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Member	Sell
09:16:26	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Member	Sell
09:16:53	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Member	Sell
09:23:12	\$ / R On 14-Dec-09			Currency Future	1	30,000	0.00	Member	Sell
09:23:23	\$ / R On 14-Dec-09			Currency Future	1	25,000	188.57	Member	Buy
09:25:25	\$ / R On 14-Dec-09			Currency Future	1	25,000	188.75	Client	Buy
09:25:25	\$ / R On 14-Dec-09			Currency Future	1	25,000	0.00	Client	Sell
09:31:41	\$ / R On 14-Dec-09			Currency Future	1	25,000	188.75	Client	Buy
09:31:41	\$ / R On 14-Dec-09			Currency Future	1	15,000	113.25	Client	Buy
09:38:02	\$ / R On 14-Dec-09			Currency Future	1	13,000	0.00	Client	Sell
09:38:02	\$ / R On 14-Dec-09			Currency Future	1	13,000	98.02	Client	Buy
09:41:28	\$ / R On 14-Dec-09			Currency Future	1	30,000	227.04	Client	Buy
09:47:56	\$ / R On 14-Dec-09			Currency Future	1	25,000	0.00	Member	Sell
09:48:27	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
09:48:27	\$ / R On 14-Dec-09			Currency Future	1	10,000	75.40	Client	Buy
09:49:16	\$ / R On 14-Dec-09			Currency Future	1	1,000,000	7,525.30	Member	Buy
09:49:16	\$ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Member	Sell
09:52:38	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
10:02:36	\$ / R On 14-Dec-09			Currency Future	1	12,000	0.00	Client	Sell
10:02:36	\$ / R On 14-Dec-09			Currency Future	1	12,000	90.48	Client	Buy
10:12:17	\$ / R On 14-Dec-09			Currency Future	1	500,000	4,289.60	Client	Buy
10:12:17	\$ / R On 14-Dec-09			Currency Future	1	500,000	0.00	Client	Sell
11:54:26	\$ / R On 14-Dec-09			Currency Future	1	6,000	0.00	Client	Sell
11:54:26	\$ / R On 14-Dec-09			Currency Future	1	6,000	45.24	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:57:40	\$ / R On 15-Mar-10			Currency Future	1	50,000	383.80	Client	Buy
12:04:09	\$ / R On 14-Dec-09			Currency Future	1	8,000	60.32	Client	Buy
12:04:09	\$ / R On 14-Dec-09			Currency Future	1	8,000	0.00	Client	Sell
12:05:32	\$ / R On 14-Dec-09			Currency Future	1	36,000	0.00	Client	Sell
12:05:32	\$ / R On 14-Dec-09			Currency Future	1	36,000	271.44	Client	Buy
12:11:02	\$ / R On 14-Jun-10			Currency Future	1	65,000	507.07	Client	Buy
12:40:00	\$ / R On 14-Jun-10			Currency Future	1	81,000	0.00	Member	Sell
12:44:12	\$ / R On 14-Jun-10			Currency Future	1	81,000	632.50	Member	Buy
13:27:17	\$ / R On 14-Dec-09			Currency Future	1	3,000	22.70	Client	Buy
13:34:11	\$ / R On 14-Dec-09			Currency Future	1	10,000	75.66	Client	Buy
14:07:58	\$ / R On 14-Dec-09			Currency Future	1	10,000	76.19	Client	Buy
14:08:21	\$ / R On 14-Dec-09			Currency Future	1	1,000,000	0.00	Client	Sell
14:08:39	\$ / R On 14-Dec-09			Currency Future	1	100,000	753.56	Client	Buy
15:12:52	\$ / R On 14-Dec-09			Currency Future	1	2,000	15.10	Client	Buy
15:12:53	\$ / R On 14-Dec-09			Currency Future	1	80,000	603.20	Client	Buy
15:12:59	\$ / R On 14-Dec-09			Currency Future	1	1,000	7.53	Client	Buy
15:13:04	\$ / R On 14-Dec-09			Currency Future	1	12,000	90.28	Client	Buy
15:17:34	\$ / R On 14-Dec-09			Currency Future	1	10,000	74.95	Client	Buy
15:29:04	\$ / R On 14-Dec-09			Currency Future	1	10,000	75.63	Client	Buy
15:30:11	\$ / R On 14-Dec-09			Currency Future	1	10,000	75.63	Client	Buy
15:32:36	\$ / R On 14-Dec-09			Currency Future	1	100,000	748.61	Member	Buy
15:35:58	\$ / R On 14-Dec-09			Currency Future	1	4,000	0.00	Client	Sell
15:35:58	\$ / R On 14-Dec-09			Currency Future	1	4,000	30.00	Client	Buy
15:36:26	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
15:36:26	\$ / R On 14-Dec-09			Currency Future	1	10,000	75.00	Client	Buy
15:44:12	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Member	Sell
15:46:20	\$ / R On 14-Dec-09			Currency Future	1	10,000	75.01	Client	Buy
16:09:53	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
16:11:19	\$ / R On 14-Dec-09			Currency Future	1	8,000	0.00	Client	Sell
16:11:19	\$ / R On 14-Dec-09			Currency Future	1	8,000	60.00	Client	Buy
16:26:50	\$ / R On 14-Dec-09			Currency Future	1	25,000	187.04	Client	Buy
16:26:50	\$ / R On 14-Dec-09			Currency Future	1	25,000	0.00	Client	Sell
16:39:24	\$ / R On 14-Dec-09			Currency Future	1	1,000	0.00	Member	Sell
16:43:41	\$ / R On 14-Dec-09			Currency Future	1	1,000	7.50	Client	Buy
16:55:55	\$ / R On 14-Dec-09			Currency Future	1	8,000	0.00	Client	Sell
16:55:55	\$ / R On 14-Dec-09			Currency Future	1	8,000	60.00	Client	Buy

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16:56:00	\$ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Client	Sell
Total for \$ / R Currency Future:					62	4,372,000	18,036.97		
11:02:35	£ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Member	Sell
13:23:47	£ / R On 14-Dec-09			Currency Future	1	3,000	37.05	Client	Buy
15:13:01	£ / R On 14-Dec-09			Currency Future	1	15,000	184.31	Client	Buy
Total for £ / R Currency Future:					3	28,000	221.37		
09:13:42	€ / R On 15-Mar-10			Currency Future	1	200,000	0.00	Member	Sell
09:55:18	€ / R On 14-Dec-09			Currency Future	1	2,000	22.31	Client	Buy
10:16:11	€ / R On 15-Mar-10			Currency Future	1	200,000	2,272.70	Client	Buy
15:12:59	€ / R On 14-Dec-09			Currency Future	1	10,000	111.40	Client	Buy
Total for € / R Currency Future:					4	412,000	2,406.41		
09:05:12	R157 On 05-Nov-09			Bond Future	1	20,900,000	0.00	Member	Sell
09:06:47	R157 On 05-Nov-09			Bond Future	1	20,900,000	265,119.74	Member	Buy
10:10:15	R157 On 05-Nov-09			Bond Future	1	2,000,000	0.00	Member	Sell
12:42:58	R157 On 05-Nov-09			Bond Future	1	2,000,000	25,402.08	Member	Buy
Total for R157 Bond Future:					4	45,800,000	290,521.82		
09:05:12	R186 On 05-Nov-09			Bond Future	1	21,800,000	0.00	Member	Sell
09:46:40	R186 On 05-Nov-09			Bond Future	1	21,800,000	262,278.37	Member	Buy
13:49:40	R186 On 05-Nov-09			Bond Future	1	600,000	7,218.67	Member	Buy
13:53:50	R186 On 05-Nov-09			Bond Future	1	600,000	0.00	Member	Sell
Total for R186 Bond Future:					4	44,800,000	269,497.04		
09:05:12	R201 On 05-Nov-09			Bond Future	1	62,500,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:06:25	R201 On 05-Nov-09			Bond Future	1	62,500,000	661,888.06	Member	Buy
13:49:20	R201 On 05-Nov-09			Bond Future	1	13,900,000	147,203.91	Member	Buy
13:52:05	R201 On 05-Nov-09			Bond Future	1	13,900,000	0.00	Member	Sell
Total for R201 Bond Future:					4	152,800,000	809,091.97		
09:05:12	R204 On 05-Nov-09			Bond Future	1	1,300,000	0.00	Member	Sell
09:47:14	R204 On 05-Nov-09			Bond Future	1	1,300,000	12,918.08	Member	Buy
13:49:56	R204 On 05-Nov-09			Bond Future	1	900,000	8,943.29	Member	Buy
13:53:27	R204 On 05-Nov-09			Bond Future	1	900,000	0.00	Member	Sell
16:40:09	R204 On 05-Nov-09			Bond Future	1	1,000,000	9,890.31	Member	Buy
16:40:09	R204 On 05-Nov-09			Bond Future	1	1,000,000	0.00	Client	Sell
Total for R204 Bond Future:					6	6,400,000	31,751.67		
Grand Total for all Instruments:					87	254,612,000	1,421,527.25		