



Derivatives Matched Trades Report

Report for 29/09/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:56:45	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Member	Sell
09:03:24	\$ / R On 14-Dec-09			Currency Future	1	50,000	375.00	Client	Buy
09:19:55	\$ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Member	Sell
09:27:30	\$ / R On 14-Dec-09			Currency Future	1	100,000	749.61	Client	Buy
09:32:25	\$ / R On 14-Dec-09			Currency Future	1	3,000	0.00	Client	Sell
09:32:25	\$ / R On 14-Dec-09			Currency Future	1	3,000	22.53	Client	Buy
09:39:46	\$ / R On 14-Dec-09			Currency Future	1	160,000	0.00	Client	Sell
09:39:46	\$ / R On 14-Dec-09			Currency Future	1	160,000	1,198.00	Member	Buy
09:44:20	\$ / R On 14-Dec-09			Currency Future	1	40,000	0.00	Member	Sell
09:47:56	\$ / R On 14-Dec-09			Currency Future	1	40,000	300.30	Client	Buy
10:16:16	\$ / R On 14-Dec-09			Currency Future	1	15,000	0.00	Client	Sell
10:51:31	\$ / R On 14-Dec-09			Currency Future	1	135,000	0.00	Member	Sell
10:51:51	\$ / R On 14-Dec-09			Currency Future	1	135,000	1,014.86	Client	Buy
11:24:44	\$ / R On 14-Dec-09			Currency Future	1	300,000	2,251.53	Member	Buy
11:30:30	\$ / R On 14-Dec-09			Currency Future	1	17,000	0.00	Client	Sell
11:31:27	\$ / R On 14-Dec-09			Currency Future	1	300,000	0.00	Member	Sell
11:32:29	\$ / R On 14-Dec-09			Currency Future	1	300,000	2,249.70	Member	Buy
11:32:29	\$ / R On 14-Dec-09			Currency Future	1	300,000	0.00	Client	Sell
13:17:13	\$ / R On 14-Dec-09			Currency Future	1	264,000	1,986.68	Member	Buy
13:24:41	\$ / R On 14-Dec-09			Currency Future	1	264,000	0.00	Member	Sell
13:25:05	\$ / R On 14-Dec-09			Currency Future	1	264,000	1,985.10	Member	Buy
13:25:05	\$ / R On 14-Dec-09			Currency Future	1	264,000	0.00	Client	Sell
13:28:56	\$ / R On 14-Dec-09			Currency Future	1	2,000	0.00	Client	Sell
13:32:40	\$ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Member	Sell
13:32:56	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Member	Sell

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13:33:22	\$ / R On 14-Dec-09			Currency Future	1	5,000	37.70	Client	Buy
13:34:26	\$ / R On 14-Dec-09			Currency Future	1	100,000	754.45	Member	Buy
13:34:38	\$ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Member	Sell
13:34:38	\$ / R On 14-Dec-09			Currency Future	1	100,000	755.45	Client	Buy
15:55:38	\$ / R On 15-Mar-10			Currency Future	1	15,000,000	114,487.50	Member	Buy
15:55:38	\$ / R On 15-Mar-10			Currency Future	1	15,000,000	0.00	Client	Sell
15:57:26	\$ / R On 15-Mar-10			Currency Future	1	20,000	153.60	Client	Buy
16:14:52	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
16:14:52	\$ / R On 14-Dec-09			Currency Future	1	5,000	37.83	Client	Buy
16:20:50	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
16:20:50	\$ / R On 14-Dec-09			Currency Future	1	5,000	37.83	Client	Buy
16:24:23	\$ / R On 14-Dec-09			Currency Future	1	200,000	1,504.72	Member	Buy
16:27:02	\$ / R On 14-Dec-09			Currency Future	1	46,000	347.99	Client	Buy
16:27:02	\$ / R On 14-Dec-09			Currency Future	1	46,000	0.00	Client	Sell
16:28:35	\$ / R On 14-Dec-09			Currency Future	1	6,000	45.39	Client	Buy
16:28:35	\$ / R On 14-Dec-09			Currency Future	1	6,000	0.00	Client	Sell
16:29:48	\$ / R On 14-Dec-09			Currency Future	1	200,000	0.00	Member	Sell
16:34:05	\$ / R On 14-Dec-09			Currency Future	1	200,000	1,503.46	Member	Buy
16:34:05	\$ / R On 14-Dec-09			Currency Future	1	200,000	0.00	Client	Sell
16:35:47	\$ / R On 14-Dec-09			Currency Future	1	1,000	0.00	Client	Sell
16:35:47	\$ / R On 14-Dec-09			Currency Future	1	1,000	7.61	Client	Buy
16:38:11	\$ / R On 14-Dec-09			Currency Future	1	1,000	0.00	Client	Sell
16:38:11	\$ / R On 14-Dec-09			Currency Future	1	1,000	7.61	Client	Buy

Total for \$ / R Currency Future: 48 34,624,000 131,814.43

09:36:54	£ / R On 14-Dec-09			Currency Future	1	200,000	0.00	Member	Sell
09:36:59	£ / R On 15-Mar-10			Currency Future	1	200,000	0.00	Member	Sell
09:38:48	£ / R On 15-Mar-10			Currency Future	1	200,000	2,422.16	Client	Buy
09:44:11	£ / R On 14-Dec-09			Currency Future	1	200,000	2,380.00	Member	Buy
10:16:13	£ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
11:13:58	£ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
11:13:58	£ / R On 14-Dec-09			Currency Future	1	5,000	59.55	Client	Buy
11:13:58	£ / R On 14-Dec-09			Currency Future	1	8,000	0.00	Client	Sell
11:59:51	£ / R On 14-Dec-09			Currency Future	1	2,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
13:10:15	£ / R On 14-Dec-09			Currency Future	1	1,000	12.03	Client	Buy
16:42:26	£ / R On 14-Dec-09			Currency Future	1	80,000	0.00	Member	Sell
16:43:26	£ / R On 14-Dec-09			Currency Future	1	80,000	960.56	Client	Buy
Total for £ / R Currency Future:					12	991,000	5,834.30		
11:14:35	€ / R On 14-Dec-09			Currency Future	1	16,000	175.74	Client	Buy
12:13:54	€ / R On 14-Dec-09			Currency Future	1	20,000	219.18	Client	Buy
13:28:31	€ / R On 14-Dec-09			Currency Future	1	14,000	0.00	Client	Sell
Total for € / R Currency Future:					3	50,000	394.92		
13:11:09	GOVI On 05-Nov-09			jGovi	1	40,000	12,024.44		Buy
13:11:09	GOVI On 05-Nov-09			jGovi	1	40,000	0.00	Member	Sell
Total for GOVI jGovi:					2	80,000	12,024.44		
12:22:09	R157 On 05-Nov-09			Bond Future	1	52,600,000	0.00	Member	Sell
16:23:20	R157 On 05-Nov-09			Bond Future	1	52,600,000	663,109.00	Member	Buy
Total for R157 Bond Future:					2	105,200,000	663,109.00		
Grand Total for all Instruments:					67	140,945,000	813,177.09		