



# Derivatives Matched Trades Report

Report for 24/07/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:03:07	\$ / R On 14-Sep-09			Currency Future	1	75,000	0.00	Member	Sell
09:04:15	\$ / R On 14-Sep-09			Currency Future	1	75,000	584.29	Client	Buy
09:05:16	\$ / R On 14-Sep-09			Currency Future	1	63,000	0.00	Client	Sell
09:05:16	\$ / R On 14-Sep-09			Currency Future	1	63,000	489.51	Member	Buy
09:06:37	\$ / R On 14-Sep-09			Currency Future	1	9,000	0.00	Member	Sell
09:06:51	\$ / R On 14-Sep-09			Currency Future	1	9,000	70.20	Client	Buy
09:06:56	\$ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Member	Sell
09:07:32	\$ / R On 14-Sep-09			Currency Future	1	2,000	15.60	Member	Buy
09:07:33	\$ / R On 14-Sep-09			Currency Future	1	15,000	117.00	Client	Buy
09:08:13	\$ / R On 14-Sep-09			Currency Future	1	500,000	3,884.70	Member	Buy
09:11:57	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Member	Sell
09:13:34	\$ / R On 14-Sep-09			Currency Future	1	1,000	7.79	Client	Buy
09:19:06	\$ / R On 14-Sep-09			Currency Future	1	40,000	311.72	Client	Buy
09:19:08	\$ / R On 14-Sep-09			Currency Future	1	3,000	23.38	Client	Buy
09:20:42	\$ / R On 14-Sep-09			Currency Future	1	1,000	7.79	Client	Buy
09:20:42	\$ / R On 14-Dec-09			Currency Future	1	9,000	71.33	Client	Buy
09:22:36	\$ / R On 15-Mar-10			Currency Future	1	5,000	40.30	Client	Buy
09:22:49	\$ / R On 14-Sep-09			Currency Future	1	200,000	1,556.00	Member	Buy
09:25:07	\$ / R On 14-Dec-09			Currency Future	1	6,000	47.55	Client	Buy
09:43:44	\$ / R On 14-Sep-09			Currency Future	1	60,000	0.00	Member	Sell
09:44:14	\$ / R On 14-Sep-09			Currency Future	1	60,000	466.83	Client	Buy
09:46:41	\$ / R On 14-Sep-09			Currency Future	1	129,000	0.00	Member	Sell
09:49:43	\$ / R On 15-Mar-10			Currency Future	1	5,000	0.00	Member	Sell
09:57:23	\$ / R On 14-Sep-09			Currency Future	1	10,000	77.80	Client	Buy
09:57:23	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:58:10	\$ / R On 14-Sep-09			Currency Future	1	60,000	0.00	Member	Sell
09:58:30	\$ / R On 14-Sep-09			Currency Future	1	60,000	467.73	Client	Buy
10:00:53	\$ / R On 15-Mar-10			Currency Future	1	5,000	40.25	Client	Buy
10:01:04	\$ / R On 14-Sep-09			Currency Future	1	128,000	0.00	Member	Sell
10:05:39	\$ / R On 14-Sep-09			Currency Future	1	129,000	1,003.32	Client	Buy
10:05:58	\$ / R On 14-Sep-09			Currency Future	1	500,000	0.00	Client	Sell
10:10:18	\$ / R On 14-Sep-09			Currency Future	1	2,000	15.59	Client	Buy
10:18:34	\$ / R On 14-Sep-09			Currency Future	1	30,000	0.00	Member	Sell
10:18:47	\$ / R On 14-Sep-09			Currency Future	1	70,000	0.00	Member	Sell
10:21:20	\$ / R On 14-Sep-09			Currency Future	1	30,000	232.04	Client	Buy
10:35:39	\$ / R On 14-Sep-09			Currency Future	1	5,000	38.90	Client	Buy
10:45:48	\$ / R On 14-Dec-09			Currency Future	1	13,000	0.00	Client	Sell
10:46:11	\$ / R On 14-Dec-09			Currency Future	1	13,000	103.08	Member	Buy
10:46:35	\$ / R On 14-Dec-09			Currency Future	1	13,000	0.00	Member	Sell
10:46:43	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Member	Sell
10:56:17	\$ / R On 14-Sep-09			Currency Future	1	10,000	78.21	Member	Buy
11:05:05	\$ / R On 14-Sep-09			Currency Future	1	4,000	31.24	Client	Buy
11:24:42	\$ / R On 14-Sep-09			Currency Future	1	70,000	547.19	Member	Buy
11:29:51	\$ / R On 14-Dec-09			Currency Future	1	250,000	0.00	Member	Sell
11:33:09	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Member	Sell
11:33:40	\$ / R On 14-Dec-09			Currency Future	1	10,000	79.42	Member	Buy
11:34:21	\$ / R On 14-Sep-09			Currency Future	1	45,000	0.00	Client	Sell
11:34:21	\$ / R On 14-Sep-09			Currency Future	1	45,000	349.20	Member	Buy
11:35:09	\$ / R On 14-Sep-09			Currency Future	1	10,000	78.21	Member	Buy
11:35:29	\$ / R On 14-Dec-09			Currency Future	1	66,000	524.50	Client	Buy
11:37:45	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Member	Sell
11:41:17	\$ / R On 14-Sep-09			Currency Future	1	100,000	780.59	Client	Buy
12:04:33	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Member	Sell
12:10:41	\$ / R On 14-Sep-09			Currency Future	1	50,000	390.05	Member	Buy
12:31:47	\$ / R On 14-Sep-09			Currency Future	1	5,000	39.09	Client	Buy
12:38:28	\$ / R On 14-Sep-09			Currency Future	1	128,000	998.04	Client	Buy
12:39:11	\$ / R On 14-Dec-09			Currency Future	1	250,000	1,985.23	Client	Buy
12:41:11	\$ / R On 14-Sep-09			Currency Future	1	50,000	390.72	Client	Buy
12:41:24	\$ / R On 14-Sep-09			Currency Future	1	5,000	39.07	Client	Buy
13:34:03	\$ / R On 14-Sep-09			Currency Future	1	4,500,000	35,502.75	Member	Buy
13:34:41	\$ / R On 14-Dec-09			Currency Future	1	4,500,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
13:44:53	\$ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell
13:46:22	\$ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell
13:46:22	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
13:52:24	\$ / R On 14-Sep-09			Currency Future	1	25,000	0.00	Client	Sell
14:02:45	\$ / R On 14-Sep-09			Currency Future	1	25,000	0.00	Member	Sell
14:04:21	\$ / R On 14-Sep-09			Currency Future	1	25,000	196.39	Member	Buy
14:05:38	\$ / R On 14-Sep-09			Currency Future	1	10,000	78.50	Client	Buy
14:05:38	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
14:07:27	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	0.00	Member	Sell
14:11:12	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Member	Sell
14:11:31	\$ / R On 14-Sep-09			Currency Future	1	1,000	7.85	Member	Buy
14:18:36	\$ / R On 14-Sep-09			Currency Future	1	4,500,000	0.00	Member	Sell
14:19:12	\$ / R On 14-Dec-09			Currency Future	1	4,500,000	35,502.75	Member	Buy
14:22:30	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	7,841.10	Client	Buy
14:24:06	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Member	Sell
14:25:16	\$ / R On 14-Sep-09			Currency Future	1	1,000	7.86	Member	Buy
15:03:43	\$ / R On 15-Mar-10			Currency Future	1	5,000	0.00	Member	Sell
15:20:39	\$ / R On 15-Mar-10			Currency Future	1	5,000	40.69	Member	Buy
15:33:07	\$ / R On 14-Sep-09			Currency Future	1	50,000	393.07	Client	Buy
15:43:56	\$ / R On 14-Sep-09			Currency Future	1	100,000	782.57	Member	Buy
16:03:48	\$ / R On 14-Sep-09			Currency Future	1	1,000	7.87	Client	Buy
16:03:48	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
16:05:09	\$ / R On 15-Mar-10			Currency Future	1	100,000	814.67	Client	Buy
16:07:10	\$ / R On 14-Sep-09			Currency Future	1	15,000	118.05	Client	Buy
16:17:36	\$ / R On 14-Dec-09			Currency Future	1	3,000	24.03	Client	Buy
16:19:21	\$ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Client	Sell
16:44:16	\$ / R On 14-Sep-09			Currency Future	1	3,000	0.00	Client	Sell
16:44:16	\$ / R On 14-Sep-09			Currency Future	1	3,000	23.61	Client	Buy
16:47:26	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
16:47:26	\$ / R On 14-Sep-09			Currency Future	1	1,000	7.87	Client	Buy
16:48:17	\$ / R On 14-Sep-09			Currency Future	1	15,000	118.20	Client	Buy
16:48:17	\$ / R On 14-Sep-09			Currency Future	1	15,000	0.00	Member	Sell
16:50:48	\$ / R On 14-Sep-09			Currency Future	1	20,000	157.04	Member	Buy
16:51:24	\$ / R On 14-Sep-09			Currency Future	1	20,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
<b>Total for \$ / R Currency Future:</b>					<b>95</b>	<b>24,160,000</b>	<b>97,608.33</b>		
13:33:27	£ / R On 14-Sep-09			Currency Future	1	78,000	1,004.18	Client	Buy
13:59:18	£ / R On 14-Sep-09			Currency Future	1	120,000	1,542.24	Client	Buy
13:59:18	£ / R On 14-Sep-09			Currency Future	1	120,000	0.00	Member	Sell
14:55:21	£ / R On 14-Dec-09			Currency Future	1	300,000	0.00	Member	Sell
14:59:16	£ / R On 14-Dec-09			Currency Future	1	300,000	3,934.50	Member	Buy
15:04:36	£ / R On 14-Sep-09			Currency Future	1	15,000	193.79	Client	Buy
15:25:47	£ / R On 14-Dec-09			Currency Future	1	200,000	0.00	Member	Sell
15:27:11	£ / R On 14-Dec-09			Currency Future	1	200,000	2,625.60	Member	Buy
15:46:00	£ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Member	Sell
15:46:46	£ / R On 14-Sep-09			Currency Future	1	1,000	12.90	Member	Buy
<b>Total for £ / R Currency Future:</b>					<b>10</b>	<b>1,335,000</b>	<b>9,313.21</b>		
08:30:30	€ / R On 14-Dec-09			Currency Future	1	250,000	0.00	Member	Sell
08:30:30	€ / R On 14-Dec-09			Currency Future	1	250,000	2,802.50	Client	Buy
09:47:06	€ / R On 14-Sep-09			Currency Future	1	91,000	0.00	Member	Sell
10:05:21	€ / R On 14-Sep-09			Currency Future	1	91,000	1,004.82	Client	Buy
11:28:58	€ / R On 14-Dec-09			Currency Future	1	250,000	0.00	Member	Sell
11:41:34	€ / R On 14-Sep-09			Currency Future	1	5,000	55.50	Client	Buy
12:37:51	€ / R On 14-Sep-09			Currency Future	1	125,000	0.00	Member	Sell
12:38:55	€ / R On 14-Dec-09			Currency Future	1	250,000	2,820.83	Client	Buy
12:46:56	€ / R On 14-Sep-09			Currency Future	1	125,000	1,390.05	Client	Buy
13:24:16	€ / R On 14-Sep-09			Currency Future	1	70,000	777.60	Member	Buy
13:57:46	€ / R On 14-Sep-09			Currency Future	1	266,000	2,967.23	Client	Buy
13:57:46	€ / R On 14-Sep-09			Currency Future	1	266,000	0.00	Member	Sell
13:58:07	€ / R On 14-Sep-09			Currency Future	1	345,000	0.00	Member	Sell
13:58:07	€ / R On 14-Sep-09			Currency Future	1	345,000	3,848.48	Client	Buy
13:58:27	€ / R On 14-Sep-09			Currency Future	1	382,000	4,261.21	Client	Buy
13:58:27	€ / R On 14-Sep-09			Currency Future	1	382,000	0.00	Member	Sell
14:00:19	€ / R On 14-Sep-09			Currency Future	1	382,000	0.00	Member	Sell
14:00:19	€ / R On 14-Sep-09			Currency Future	1	382,000	4,261.21	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
14:00:30	€ / R On 14-Sep-09			Currency Future	1	382,000	4,261.21	Member	Buy
14:00:30	€ / R On 14-Sep-09			Currency Future	1	382,000	0.00	Client	Sell
14:04:24	€ / R On 14-Sep-09			Currency Future	1	125,000	0.00	Client	Sell
14:04:24	€ / R On 14-Sep-09			Currency Future	1	125,000	1,390.05	Client	Buy
16:19:02	€ / R On 14-Sep-09			Currency Future	1	70,000	0.00	Client	Sell
<b>Total for € / R Currency Future:</b>					<b>23</b>	<b>5,341,000</b>	<b>29,840.68</b>		
11:27:29	ZAAD On 14-Sep-09			Currency Future	1	2,400,000	0.00	Member	Sell
12:47:54	ZAAD On 14-Sep-09			Currency Future	1	2,400,000	15,256.08	Client	Buy
<b>Total for ZAAD Currency Future:</b>					<b>2</b>	<b>4,800,000</b>	<b>15,256.08</b>		
<b>Grand Total for all Instruments:</b>					<b>130</b>	<b>35,636,000</b>	<b>152,018.30</b>		