



Derivatives Matched Trades Report

Report for 17/08/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:05:50	\$ / R On 14-Sep-09			Currency Future	1	200,000	1,639.26	Member	Buy
09:15:58	\$ / R On 14-Sep-09			Currency Future	1	1,000	8.21	Member	Buy
09:24:36	\$ / R On 14-Sep-09			Currency Future	1	20,000	0.00	Client	Sell
09:24:39	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
09:24:48	\$ / R On 14-Sep-09			Currency Future	1	5,000	41.08	Member	Buy
09:25:21	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
09:25:40	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
09:32:21	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
09:37:45	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
09:38:00	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
09:38:00	\$ / R On 14-Sep-09			Currency Future	1	1,000	8.23	Client	Buy
09:41:05	\$ / R On 14-Sep-09			Currency Future	1	1,000	8.22	Client	Buy
09:41:05	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
09:44:41	\$ / R On 14-Sep-09			Currency Future	1	4,000	0.00	Client	Sell
09:44:41	\$ / R On 14-Sep-09			Currency Future	1	4,000	32.88	Client	Buy
09:45:30	\$ / R On 14-Sep-09			Currency Future	1	6,000	49.32	Client	Buy
09:45:30	\$ / R On 14-Sep-09			Currency Future	1	6,000	0.00	Client	Sell
09:48:00	\$ / R On 14-Sep-09			Currency Future	1	50,000	410.55	Member	Buy
09:48:41	\$ / R On 14-Dec-09			Currency Future	1	1,000,000	8,352.50	Member	Buy
09:53:09	\$ / R On 15-Mar-10			Currency Future	1	1,000	8.51	Client	Buy
09:55:48	\$ / R On 14-Dec-09			Currency Future	1	1,000,000	0.00	Client	Sell
09:56:31	\$ / R On 14-Sep-09			Currency Future	1	20,000	0.00	Member	Sell
09:57:14	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
09:57:14	\$ / R On 14-Sep-09			Currency Future	1	1,000	8.22	Client	Buy
09:58:29	\$ / R On 15-Mar-10			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
10:03:07	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Client	Sell
10:03:33	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
10:06:23	\$ / R On 14-Sep-09			Currency Future	1	3,000	0.00	Client	Sell
10:06:23	\$ / R On 14-Sep-09			Currency Future	1	4,000	0.00	Client	Sell
10:06:48	\$ / R On 14-Sep-09			Currency Future	1	1,056,000	8,696.16	Client	Buy
10:06:48	\$ / R On 14-Sep-09			Currency Future	1	1,056,000	0.00	Member	Sell
10:06:59	\$ / R On 14-Sep-09			Currency Future	1	20,000	162.69	Member	Buy
10:16:07	\$ / R On 14-Sep-09			Currency Future	1	24,000	0.00	Client	Sell
10:16:19	\$ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Client	Sell
10:18:01	\$ / R On 14-Sep-09			Currency Future	1	1,000	8.22	Member	Buy
10:18:02	\$ / R On 14-Sep-09			Currency Future	1	10,000	82.14	Member	Buy
10:18:03	\$ / R On 14-Sep-09			Currency Future	1	10,000	82.21	Member	Buy
10:27:18	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
10:27:18	\$ / R On 14-Sep-09			Currency Future	1	6,000	0.00	Client	Sell
10:27:24	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
10:27:32	\$ / R On 14-Sep-09			Currency Future	1	18,000	0.00	Client	Sell
10:28:31	\$ / R On 14-Sep-09			Currency Future	1	2,000,000	16,231.00	Member	Buy
10:38:51	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
10:38:51	\$ / R On 14-Sep-09			Currency Future	1	5,000	41.20	Client	Buy
10:57:50	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	0.00	Member	Sell
11:10:07	\$ / R On 14-Dec-09			Currency Future	1	50,000	417.60	Member	Buy
11:10:41	\$ / R On 14-Dec-09			Currency Future	1	50,000	417.60	Member	Buy
11:15:08	\$ / R On 14-Sep-09			Currency Future	1	2,000,000	0.00	Client	Sell
11:15:35	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Client	Sell
11:15:53	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Client	Sell
11:16:09	\$ / R On 14-Sep-09			Currency Future	1	200,000	0.00	Client	Sell
11:16:33	\$ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell
11:16:33	\$ / R On 14-Sep-09			Currency Future	1	2,000	16.45	Client	Buy
11:25:55	\$ / R On 14-Sep-09			Currency Future	1	1,000	8.22	Member	Buy
11:29:01	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
11:29:43	\$ / R On 14-Sep-09			Currency Future	1	250,000	2,057.00	Member	Buy
11:29:53	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
11:30:21	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
11:33:14	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Member	Sell
11:34:25	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
11:38:05	\$ / R On 14-Jun-10			Currency Future	1	90,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:44:28	\$ / R On 14-Sep-09			Currency Future	1	250,000	0.00	Client	Sell
11:49:38	\$ / R On 14-Sep-09			Currency Future	1	328,000	2,698.29	Member	Buy
11:55:56	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
12:01:38	\$ / R On 15-Mar-10			Currency Future	1	10,000	0.00	Client	Sell
12:11:28	\$ / R On 14-Sep-09			Currency Future	1	15,000	123.31	Client	Buy
12:11:28	\$ / R On 14-Sep-09			Currency Future	1	15,000	0.00	Client	Sell
12:26:19	\$ / R On 14-Sep-09			Currency Future	1	5,000	41.14	Member	Buy
12:27:51	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
12:53:37	\$ / R On 14-Sep-09			Currency Future	1	3,000,000	0.00	Member	Sell
12:58:36	\$ / R On 15-Mar-10			Currency Future	1	10,000	0.00	Client	Sell
13:05:53	\$ / R On 14-Sep-09			Currency Future	1	20,000	0.00	Client	Sell
13:10:16	\$ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell
13:10:16	\$ / R On 14-Sep-09			Currency Future	1	46,000	0.00	Client	Sell
13:10:16	\$ / R On 14-Sep-09			Currency Future	1	32,000	0.00	Client	Sell
13:10:16	\$ / R On 14-Sep-09			Currency Future	1	20,000	0.00	Client	Sell
13:11:32	\$ / R On 14-Sep-09			Currency Future	1	54,000	0.00	Client	Sell
13:27:56	\$ / R On 14-Sep-09			Currency Future	1	54,000	445.10	Member	Buy
13:28:37	\$ / R On 14-Sep-09			Currency Future	1	3,000,000	24,738.00	Client	Buy
13:47:15	\$ / R On 14-Sep-09			Currency Future	1	54,000	0.00	Client	Sell
13:58:23	\$ / R On 14-Sep-09			Currency Future	1	7,000	0.00	Client	Sell
14:12:09	\$ / R On 14-Jun-10			Currency Future	1	90,000	776.34	Client	Buy
14:13:07	\$ / R On 14-Sep-09			Currency Future	1	328,000	0.00	Client	Sell
14:13:23	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	8,127.40	Client	Buy
14:15:04	\$ / R On 15-Mar-10			Currency Future	1	4,000	34.11	Client	Buy
14:19:06	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
14:19:06	\$ / R On 14-Sep-09			Currency Future	1	5,000	41.10	Client	Buy
14:19:06	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
14:19:06	\$ / R On 14-Sep-09			Currency Future	1	5,000	41.11	Client	Buy
14:47:38	\$ / R On 14-Sep-09			Currency Future	1	3,000	0.00	Client	Sell
14:47:38	\$ / R On 14-Sep-09			Currency Future	1	3,000	24.66	Client	Buy
14:58:31	\$ / R On 14-Sep-09			Currency Future	1	7,000	57.71	Member	Buy
15:00:26	\$ / R On 14-Sep-09			Currency Future	1	32,000	263.04	Client	Buy
15:37:43	\$ / R On 14-Sep-09			Currency Future	1	20,000	0.00	Client	Sell
15:37:43	\$ / R On 14-Sep-09			Currency Future	1	20,000	163.84	Member	Buy
15:47:44	\$ / R On 14-Sep-09	8.20	Put	Currency Future	1	30,000	0.00	Member	Sell
16:01:24	\$ / R On 14-Sep-09	8.20	Put	Currency Future	1	30,000	0.00	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:14:03	\$ / R On 14-Dec-09			Currency Future	1	100,000	837.00	Client	Buy
16:15:47	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
16:15:47	\$ / R On 14-Sep-09			Currency Future	1	5,000	41.05	Client	Buy
16:15:56	\$ / R On 14-Sep-09			Currency Future	1	3,000	24.63	Client	Buy
16:15:56	\$ / R On 14-Sep-09			Currency Future	1	3,000	0.00	Client	Sell
16:24:16	\$ / R On 14-Sep-09			Currency Future	1	7,000	0.00	Client	Sell
16:28:53	\$ / R On 14-Dec-09			Currency Future	1	100,000	837.36	Member	Buy
16:30:12	\$ / R On 14-Dec-09			Currency Future	1	10,000	83.50	Client	Buy
16:39:58	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Member	Sell
16:44:47	\$ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Client	Sell
16:49:02	\$ / R On 14-Sep-09			Currency Future	1	5,000	41.12	Member	Buy
16:57:02	\$ / R On 14-Dec-09			Currency Future	1	2,000	16.70	Client	Buy
Total for \$ / R Currency Future:					109	19,380,000	78,243.96		
13:55:50	£ / R On 14-Sep-09			Currency Future	1	78,000	0.00	Client	Sell
16:39:58	£ / R On 14-Dec-09			Currency Future	1	2,000	0.00	Member	Sell
16:42:05	£ / R On 14-Dec-09			Currency Future	1	2,000	27.31	Member	Buy
Total for £ / R Currency Future:					3	82,000	27.31		
10:10:20	€ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
10:18:03	€ / R On 14-Sep-09			Currency Future	1	5,000	58.00	Member	Buy
10:45:11	€ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
11:33:53	€ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Member	Sell
12:39:26	€ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
14:18:07	€ / R On 14-Dec-09			Currency Future	1	47,000	0.00	Client	Sell
14:18:07	€ / R On 14-Dec-09			Currency Future	1	3,000	0.00	Client	Sell
14:18:07	€ / R On 14-Dec-09			Currency Future	1	3,000	35.38	Client	Buy
16:30:15	€ / R On 14-Sep-09			Currency Future	1	1,000	11.55	Client	Buy
16:39:58	€ / R On 14-Dec-09			Currency Future	1	2,000	0.00	Member	Sell
16:42:45	€ / R On 14-Dec-09			Currency Future	1	2,000	23.55	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
Total for € / R Currency Future:					11	88,000	128.48		
16:20:08	ALBI On 05-Nov-09			Index Future	1	20,000	0.00	Member	Sell
16:20:08	ALBI On 05-Nov-09			Index Future	1	20,000	0.00	Client	Buy
16:21:08	ALBI On 05-Nov-09			Index Future	1	20,000	0.00	Client	Buy
16:21:08	ALBI On 05-Nov-09			Index Future	1	20,000	0.00	Member	Sell
Total for ALBI Index Future:					4	80,000	0.00		
13:36:08	ZAAD On 14-Sep-09			Currency Future	1	313,000	2,100.07	Member	Buy
13:39:46	ZAAD On 14-Sep-09			Currency Future	1	313,000	0.00	Client	Sell
Total for ZAAD Currency Future:					2	626,000	2,100.07		
Grand Total for all Instruments:					129	20,256,000	80,499.82		