



Derivatives Matched Trades Report

Report for 24/08/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:08:22	\$ / R On 14-Sep-09			Currency Future	1	1,000	7.83	Client	Buy
09:08:29	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Member	Sell
09:08:34	\$ / R On 14-Dec-09			Currency Future	1	6,000	47.74	Client	Buy
09:08:36	\$ / R On 14-Sep-09			Currency Future	1	4,000	31.30	Client	Buy
09:08:49	\$ / R On 14-Dec-09			Currency Future	1	5,000	39.79	Client	Buy
09:08:50	\$ / R On 14-Sep-09			Currency Future	1	1,000	7.82	Member	Buy
09:13:18	\$ / R On 14-Sep-09			Currency Future	1	10,000	78.26	Client	Buy
09:14:14	\$ / R On 14-Sep-09			Currency Future	1	15,000	117.05	Member	Buy
09:14:55	\$ / R On 14-Sep-09			Currency Future	1	15,000	0.00	Client	Sell
09:19:18	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Member	Sell
09:20:22	\$ / R On 14-Sep-09			Currency Future	1	50,000	391.17	Member	Buy
09:20:55	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Member	Sell
09:20:55	\$ / R On 14-Sep-09			Currency Future	1	50,000	391.67	Client	Buy
09:24:30	\$ / R On 14-Sep-09			Currency Future	1	127,000	990.60	Member	Buy
09:24:30	\$ / R On 14-Sep-09			Currency Future	1	127,000	0.00	Client	Sell
09:26:31	\$ / R On 14-Dec-09			Currency Future	1	3,000	23.86	Client	Buy
09:26:36	\$ / R On 14-Dec-09			Currency Future	1	20,000	159.08	Client	Buy
09:33:17	\$ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Member	Sell
09:38:07	\$ / R On 14-Dec-09			Currency Future	1	8,000	63.60	Client	Buy
09:38:13	\$ / R On 14-Dec-09			Currency Future	1	20,000	159.00	Client	Buy
09:43:59	\$ / R On 14-Sep-09			Currency Future	1	4,000	31.30	Client	Buy
09:43:59	\$ / R On 14-Sep-09			Currency Future	1	4,000	0.00	Client	Sell
09:45:24	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Member	Sell
09:46:22	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
09:46:22	\$ / R On 14-Sep-09			Currency Future	1	10,000	78.25	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:58:04	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
09:58:04	\$ / R On 14-Sep-09			Currency Future	1	10,000	78.25	Client	Buy
09:58:47	\$ / R On 14-Dec-09			Currency Future	1	20,000	159.11	Client	Buy
10:02:59	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
10:02:59	\$ / R On 14-Sep-09			Currency Future	1	3,000	23.49	Client	Buy
10:02:59	\$ / R On 14-Sep-09			Currency Future	1	1,000	7.83	Client	Buy
10:12:59	\$ / R On 14-Dec-09			Currency Future	1	17,000	135.15	Client	Buy
10:31:47	\$ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Member	Sell
10:40:39	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Member	Sell
10:40:51	\$ / R On 14-Dec-09			Currency Future	1	20,000	159.20	Client	Buy
10:41:20	\$ / R On 14-Sep-09			Currency Future	1	5,000	39.16	Client	Buy
10:47:56	\$ / R On 14-Dec-09			Currency Future	1	20,000	159.26	Client	Buy
11:20:23	\$ / R On 14-Sep-09			Currency Future	1	4,000	31.29	Client	Buy
11:42:11	\$ / R On 14-Sep-09			Currency Future	1	4,000	31.30	Client	Buy
11:51:30	\$ / R On 14-Sep-09			Currency Future	1	3,000	23.48	Client	Buy
11:51:43	\$ / R On 14-Dec-09			Currency Future	1	2,000	15.90	Client	Buy
12:12:27	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Member	Sell
12:25:09	\$ / R On 14-Dec-09			Currency Future	1	65,000	517.27	Client	Buy
12:45:24	\$ / R On 14-Sep-09			Currency Future	1	5,000	39.15	Client	Buy
13:13:29	\$ / R On 14-Dec-09			Currency Future	1	1,000,000	0.00	Member	Sell
13:16:34	\$ / R On 14-Dec-09			Currency Future	1	50,000	398.00	Member	Buy
13:18:26	\$ / R On 14-Dec-09			Currency Future	1	10,000	79.55	Client	Buy
13:21:22	\$ / R On 14-Dec-09			Currency Future	1	6,555,000	0.00	Member	Sell
13:21:22	\$ / R On 14-Dec-09			Currency Future	1	6,555,000	52,177.80	Client	Buy
13:22:44	\$ / R On 14-Dec-09			Currency Future	1	10,000	79.51	Client	Buy
13:22:54	\$ / R On 14-Dec-09			Currency Future	1	1,000,000	7,956.40	Client	Buy
13:23:14	\$ / R On 14-Dec-09			Currency Future	1	10,000	79.50	Client	Buy
13:23:21	\$ / R On 14-Dec-09			Currency Future	1	17,000	135.07	Client	Buy
13:29:27	\$ / R On 14-Dec-09			Currency Future	1	10,000	79.46	Client	Buy
13:29:44	\$ / R On 14-Dec-09			Currency Future	1	9,000	71.46	Client	Buy
13:29:52	\$ / R On 14-Dec-09			Currency Future	1	3,000	23.82	Client	Buy
14:24:31	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Member	Sell
14:25:04	\$ / R On 14-Sep-09			Currency Future	1	1,000	7.81	Member	Buy
15:24:04	\$ / R On 14-Sep-09			Currency Future	1	1,000	7.83	Client	Buy
15:55:13	\$ / R On 14-Sep-09			Currency Future	1	1,000	7.81	Member	Buy
15:55:34	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:11:56	\$ / R On 14-Sep-09			Currency Future	1	4,000	31.32	Client	Buy
16:11:56	\$ / R On 14-Sep-09			Currency Future	1	4,000	0.00	Client	Sell
16:21:17	\$ / R On 14-Sep-09			Currency Future	1	40,000	313.20	Client	Buy
16:24:54	\$ / R On 14-Sep-09			Currency Future	1	1,000	7.83	Member	Buy
16:25:13	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Member	Sell
16:28:43	\$ / R On 14-Sep-09			Currency Future	1	128,000	0.00	Member	Sell
16:29:13	\$ / R On 14-Sep-09			Currency Future	1	128,000	1,001.91	Client	Buy
16:51:11	\$ / R On 14-Sep-09			Currency Future	1	4,000	31.72	Client	Buy
16:51:11	\$ / R On 14-Sep-09			Currency Future	1	4,000	0.00	Client	Sell
16:52:02	\$ / R On 14-Dec-09			Currency Future	1	1,000	0.00	Member	Sell
16:53:18	\$ / R On 14-Dec-09			Currency Future	1	1,000	7.97	Client	Buy
16:54:55	\$ / R On 14-Dec-09			Currency Future	1	10,000	79.54	Client	Buy
Total for \$ / R Currency Future:					73	16,446,000	66,615.63		
09:29:43	£ / R On 14-Dec-09			Currency Future	1	250,000	3,294.00	Client	Buy
09:29:43	£ / R On 14-Dec-09			Currency Future	1	250,000	0.00	Member	Sell
09:34:41	£ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Member	Sell
11:20:35	£ / R On 14-Dec-09			Currency Future	1	3,000	39.30	Client	Buy
13:36:35	£ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Member	Sell
13:42:15	£ / R On 14-Sep-09			Currency Future	1	5,000	64.49	Client	Buy
14:28:31	£ / R On 14-Dec-09			Currency Future	1	50,000	653.95	Member	Buy
15:28:54	£ / R On 14-Dec-09			Currency Future	1	5,000	65.50	Client	Buy
15:29:48	£ / R On 15-Mar-10			Currency Future	1	50,000	670.00	Client	Buy
Total for £ / R Currency Future:					9	668,000	4,787.24		
09:08:48	€ / R On 14-Dec-09			Currency Future	1	5,000	56.86	Client	Buy
09:41:38	€ / R On 14-Dec-09			Currency Future	1	8,000	91.09	Client	Buy
16:32:16	€ / R On 14-Sep-09			Currency Future	1	5,000	56.10	Client	Buy
Total for € / R Currency Future:					3	18,000	204.05		
16:22:40	ALBI On 05-Nov-09			Index Future	1	30,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:22:40	ALBI On 05-Nov-09			Index Future	1	30,000	0.00	Member	Buy
16:23:31	ALBI On 05-Nov-09			Index Future	1	10,000	0.00	Member	Buy
16:23:31	ALBI On 05-Nov-09			Index Future	1	10,000	0.00	Client	Sell
Total for ALBI Index Future:					4	80,000	0.00		
15:05:06	R157 On 05-Nov-09			Bond Future	1	2,500,000	31,558.61	Member	Buy
15:08:12	R157 On 05-Nov-09			Bond Future	1	2,500,000	0.00	Member	Sell
16:24:06	R157 On 05-Nov-09			Bond Future	1	28,600,000	361,030.50	Member	Buy
16:25:14	R157 On 05-Nov-09			Bond Future	1	28,600,000	0.00	Member	Sell
Total for R157 Bond Future:					4	62,200,000	392,589.11		
15:04:48	R186 On 05-Nov-09			Bond Future	1	11,500,000	137,440.12	Member	Buy
15:07:51	R186 On 05-Nov-09			Bond Future	1	11,500,000	0.00	Member	Sell
Total for R186 Bond Future:					2	23,000,000	137,440.12		
16:49:51	ZAAD On 14-Dec-09			Currency Future	1	1,000	0.00	Client	Sell
16:50:45	ZAAD On 14-Dec-09			Currency Future	1	1,000	6.70	Member	Buy
Total for ZAAD Currency Future:					2	2,000	6.70		
Grand Total for all Instruments:					97	102,414,000	601,642.85		