



Derivatives Matched Trades Report

Report for 17/07/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:06:52	\$ / R On 14-Dec-09			Currency Future	1	3,000	0.00	Client	Sell
09:07:06	\$ / R On 14-Sep-09			Currency Future	1	25,000	0.00	Member	Sell
09:09:57	\$ / R On 14-Sep-09			Currency Future	1	25,000	205.70	Member	Buy
09:32:45	\$ / R On 14-Sep-09			Currency Future	1	48,000	0.00	Client	Sell
09:32:45	\$ / R On 14-Sep-09			Currency Future	1	48,000	393.65	Member	Buy
09:36:06	\$ / R On 14-Sep-09			Currency Future	1	58,000	0.00	Member	Sell
09:36:06	\$ / R On 14-Sep-09			Currency Future	1	58,000	478.50	Client	Buy
10:01:52	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
10:01:52	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
10:01:52	\$ / R On 14-Sep-09			Currency Future	1	5,000	41.01	Client	Buy
11:42:16	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Member	Sell
11:44:02	\$ / R On 14-Sep-09			Currency Future	1	5,000	41.46	Member	Buy
11:44:25	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Member	Sell
11:44:25	\$ / R On 14-Sep-09			Currency Future	1	5,000	41.51	Client	Buy
13:06:16	\$ / R On 14-Sep-09	7.50	Put	Currency Future	1	50,000	0.00	Member	Buy
13:07:40	\$ / R On 14-Sep-09	8.15	Put	Currency Future	1	50,000	0.00	Member	Sell
13:08:42	\$ / R On 14-Dec-09	8.80	Call	Currency Future	1	25,000	0.00	Member	Buy
13:20:42	\$ / R On 14-Sep-09	7.50	Put	Currency Future	1	50,000	0.00	Client	Sell
13:21:13	\$ / R On 14-Sep-09	8.15	Put	Currency Future	1	50,000	0.00	Client	Buy
13:22:18	\$ / R On 14-Dec-09	8.80	Call	Currency Future	1	25,000	0.00	Client	Sell
14:00:49	\$ / R On 14-Sep-09			Currency Future	1	3,000	24.57	Client	Buy
15:15:14	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Member	Sell
15:17:00	\$ / R On 14-Dec-09			Currency Future	1	50,000	415.47	Client	Buy
15:37:12	\$ / R On 14-Sep-09			Currency Future	1	1,000	8.16	Client	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:					24	654,000	1,650.02		
09:10:50	£ / R On 14-Sep-09			Currency Future	1	20,000	0.00	Client	Sell
09:15:54	£ / R On 14-Sep-09			Currency Future	1	20,000	267.99	Member	Buy
09:16:39	£ / R On 14-Sep-09			Currency Future	1	20,000	0.00	Client	Sell
09:35:28	£ / R On 14-Sep-09			Currency Future	1	3,000	40.46	Member	Buy
09:35:28	£ / R On 14-Sep-09			Currency Future	1	3,000	0.00	Client	Sell
Total for £ / R Currency Future:					5	66,000	308.45		
09:34:46	€ / R On 14-Sep-09			Currency Future	1	2,000	23.18	Member	Buy
09:34:46	€ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell
13:31:33	€ / R On 14-Dec-09			Currency Future	1	3,000	0.00	Client	Sell
Total for € / R Currency Future:					3	7,000	23.18		
15:43:17	ALBI On 06-Aug-09			Index Future	1	550,000	0.00	Client	Sell
15:43:17	ALBI On 06-Aug-09			Index Future	1	550,000	0.00	Member	Buy
Total for ALBI Index Future:					2	1,100,000	0.00		
11:47:07	ZAAD On 14-Sep-09			Currency Future	1	27,000	175.91	Member	Buy
14:50:48	ZAAD On 14-Sep-09			Currency Future	1	27,000	0.00	Member	Sell
Total for ZAAD Currency Future:					2	54,000	175.91		
Grand Total for all Instruments:					36	1,881,000	2,157.55		