



Derivatives Matched Trades Report

Report for 27/07/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:04:48	\$ / R On 14-Sep-09			Currency Future	1	6,000	46.96	Client	Buy
09:04:58	\$ / R On 14-Sep-09			Currency Future	1	1,000	7.83	Client	Buy
09:05:03	\$ / R On 14-Sep-09			Currency Future	1	5,000	39.14	Client	Buy
09:05:51	\$ / R On 14-Sep-09			Currency Future	1	60,000	0.00	Client	Sell
09:05:51	\$ / R On 14-Sep-09			Currency Future	1	60,000	466.83	Client	Buy
09:27:34	\$ / R On 14-Sep-09			Currency Future	1	5,000	39.25	Client	Buy
09:32:45	\$ / R On 14-Sep-09			Currency Future	1	5,000	39.25	Client	Buy
09:39:51	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
09:39:51	\$ / R On 14-Sep-09			Currency Future	1	10,000	78.15	Member	Buy
10:00:33	\$ / R On 14-Sep-09			Currency Future	1	45,000	0.00	Member	Sell
10:01:16	\$ / R On 14-Sep-09			Currency Future	1	45,000	353.60	Client	Buy
10:18:13	\$ / R On 14-Sep-09			Currency Future	1	14,000	0.00	Member	Sell
10:18:45	\$ / R On 14-Sep-09			Currency Future	1	14,000	110.10	Member	Buy
10:30:49	\$ / R On 14-Sep-09			Currency Future	1	2,500,000	0.00	Member	Sell
10:43:05	\$ / R On 14-Sep-09			Currency Future	1	5,000	39.35	Client	Buy
10:55:43	\$ / R On 14-Sep-09	7.50	Put	Currency Future	1	50,000	0.00	Member	Sell
10:56:32	\$ / R On 14-Sep-09	8.15	Put	Currency Future	1	50,000	0.00	Member	Buy
11:03:46	\$ / R On 14-Sep-09	7.50	Put	Currency Future	1	50,000	0.00	Client	Buy
11:04:20	\$ / R On 14-Sep-09	8.15	Put	Currency Future	1	50,000	0.00	Client	Sell
11:22:25	\$ / R On 14-Sep-09			Currency Future	1	14,000	110.04	Client	Buy
11:27:52	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Member	Sell
11:28:54	\$ / R On 14-Dec-09			Currency Future	1	10,000	79.95	Member	Buy
11:32:47	\$ / R On 14-Sep-09			Currency Future	1	50,000	392.85	Client	Buy
11:44:04	\$ / R On 14-Sep-09			Currency Future	1	28,000	220.00	Client	Buy
11:52:12	\$ / R On 14-Sep-09			Currency Future	1	3,000	23.56	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:52:23	\$ / R On 14-Sep-09			Currency Future	1	5,000	39.25	Client	Buy
11:52:28	\$ / R On 14-Sep-09			Currency Future	1	5,000	39.25	Client	Buy
12:07:16	\$ / R On 14-Sep-09			Currency Future	1	150,000	0.00	Member	Sell
12:07:16	\$ / R On 14-Sep-09			Currency Future	1	150,000	1,178.25	Client	Buy
12:35:07	\$ / R On 14-Sep-09			Currency Future	1	4,000	31.40	Client	Buy
12:35:07	\$ / R On 14-Sep-09			Currency Future	1	13,000	102.05	Client	Buy
12:46:13	\$ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Member	Sell
12:46:21	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Member	Sell
12:46:54	\$ / R On 14-Sep-09			Currency Future	1	45,000	0.00	Member	Sell
12:51:30	\$ / R On 14-Sep-09			Currency Future	1	100,000	784.95	Client	Buy
12:51:31	\$ / R On 14-Sep-09			Currency Future	1	100,000	784.95	Client	Buy
12:53:30	\$ / R On 14-Dec-09			Currency Future	1	16,000	127.79	Client	Buy
13:19:24	\$ / R On 14-Sep-09			Currency Future	1	150,000	0.00	Member	Sell
13:29:51	\$ / R On 14-Sep-09			Currency Future	1	2,000	15.68	Client	Buy
13:58:35	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Member	Sell
13:59:46	\$ / R On 14-Sep-09			Currency Future	1	50,000	391.77	Member	Buy
14:01:57	\$ / R On 14-Sep-09			Currency Future	1	1,000	7.84	Client	Buy
14:02:32	\$ / R On 14-Sep-09			Currency Future	1	1,000	7.83	Client	Buy
14:26:11	\$ / R On 14-Sep-09			Currency Future	1	150,000	1,176.36	Member	Buy
14:30:04	\$ / R On 14-Sep-09			Currency Future	1	250,000	0.00	Member	Sell
14:30:04	\$ / R On 14-Sep-09			Currency Future	1	250,000	1,963.83	Client	Buy
14:52:40	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
14:52:40	\$ / R On 14-Sep-09			Currency Future	1	1,000	7.83	Client	Buy
14:53:35	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
15:19:55	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
16:21:07	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Member	Sell
16:21:41	\$ / R On 14-Sep-09			Currency Future	1	1,000	7.85	Member	Buy
16:43:10	\$ / R On 14-Sep-09			Currency Future	1	5,000	39.30	Client	Buy
16:43:10	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
16:44:35	\$ / R On 14-Sep-09			Currency Future	1	4,000	0.00	Client	Sell
16:44:35	\$ / R On 14-Sep-09			Currency Future	1	4,000	31.44	Client	Buy
16:50:37	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
16:50:37	\$ / R On 14-Sep-09			Currency Future	1	1,000	7.86	Client	Buy
16:51:18	\$ / R On 14-Sep-09			Currency Future	1	18,000	141.46	Client	Buy
16:53:51	\$ / R On 14-Sep-09			Currency Future	1	2,500,000	19,648.75	Client	Buy
16:57:02	\$ / R On 15-Mar-10			Currency Future	1	2,000,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:57:52	\$ / R On 15-Mar-10			Currency Future	1	2,000,000	16,258.00	Member	Buy
17:00:11	\$ / R On 14-Sep-09			Currency Future	1	25,000	0.00	Client	Sell
17:00:13	\$ / R On 14-Sep-09			Currency Future	1	25,000	195.35	Member	Buy
17:00:21	\$ / R On 15-Mar-10			Currency Future	1	2,000,000	0.00	Member	Sell
17:00:21	\$ / R On 15-Mar-10			Currency Future	1	2,000,000	16,260.00	Member	Buy
Total for \$ / R Currency Future:					66	15,336,000	61,295.87		
09:05:08	£ / R On 14-Sep-09			Currency Future	1	7,000	0.00	Member	Sell
09:05:34	£ / R On 14-Sep-09			Currency Future	1	7,000	90.38	Member	Buy
09:06:33	£ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Member	Sell
09:07:02	£ / R On 14-Sep-09			Currency Future	1	2,000	25.82	Member	Buy
Total for £ / R Currency Future:					4	18,000	116.21		
12:52:07	€ / R On 14-Sep-09			Currency Future	1	15,000	0.00	Member	Sell
12:53:41	€ / R On 14-Sep-09			Currency Future	1	15,000	168.06	Client	Buy
14:37:33	€ / R On 14-Sep-09			Currency Future	1	10,000	111.97	Client	Buy
16:30:58	€ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Member	Sell
16:54:17	€ / R On 14-Sep-09			Currency Future	1	100,000	1,116.81	Client	Buy
Total for € / R Currency Future:					5	240,000	1,396.84		
09:30:00	ZAAD On 15-Mar-10			Currency Future	1	4,000	26.23	Client	Buy
Total for ZAAD Currency Future:					1	4,000	26.23		
Grand Total for all Instruments:					76	15,598,000	62,835.15		