



# Derivatives Matched Trades Report

Report for 13/08/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:01:06	\$ / R On 14-Sep-09			Currency Future	1	5,000	40.41	Client	Buy
09:01:27	\$ / R On 14-Dec-09			Currency Future	1	1,000	8.22	Client	Buy
09:02:07	\$ / R On 14-Sep-09			Currency Future	1	20,000	0.00	Member	Sell
09:04:44	\$ / R On 14-Sep-09			Currency Future	1	30,000	0.00	Client	Sell
09:09:24	\$ / R On 14-Sep-09			Currency Future	1	2,000,000	0.00	Member	Sell
09:10:00	\$ / R On 14-Sep-09			Currency Future	1	50,000	403.05	Member	Buy
09:10:35	\$ / R On 14-Dec-09			Currency Future	1	40,000	328.02	Member	Buy
09:19:27	\$ / R On 14-Sep-09			Currency Future	1	40,000	0.00	Member	Sell
09:30:34	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Client	Sell
09:30:47	\$ / R On 14-Dec-09			Currency Future	1	40,000	0.00	Client	Sell
09:32:00	\$ / R On 14-Sep-09			Currency Future	1	10,000	80.87	Client	Buy
09:41:03	\$ / R On 14-Sep-09			Currency Future	1	15,000	120.98	Client	Buy
09:44:17	\$ / R On 14-Sep-09			Currency Future	1	10,000	80.58	Client	Buy
09:48:53	\$ / R On 14-Dec-09			Currency Future	1	10,000	82.00	Client	Buy
09:56:48	\$ / R On 14-Sep-09			Currency Future	1	20,000	161.42	Member	Buy
09:58:19	\$ / R On 14-Sep-09			Currency Future	1	40,000	325.66	Member	Buy
10:24:24	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Client	Sell
10:24:24	\$ / R On 14-Sep-09			Currency Future	1	50,000	402.00	Member	Buy
10:31:35	\$ / R On 14-Sep-09			Currency Future	1	3,000	0.00	Client	Sell
10:31:35	\$ / R On 14-Sep-09			Currency Future	1	3,000	24.18	Client	Buy
10:38:54	\$ / R On 14-Sep-09			Currency Future	1	5,000	40.26	Client	Buy
10:38:54	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
10:50:29	\$ / R On 14-Dec-09			Currency Future	1	1,000	8.20	Client	Buy
10:50:53	\$ / R On 14-Sep-09			Currency Future	1	10,000	80.50	Client	Buy
10:57:33	\$ / R On 14-Sep-09			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
11:14:52	\$ / R On 14-Sep-09			Currency Future	1	5,000	40.10	Client	Buy
11:14:52	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
11:23:56	\$ / R On 14-Sep-09			Currency Future	1	1,000	8.02	Client	Buy
11:23:56	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
12:08:49	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
12:12:00	\$ / R On 14-Sep-09			Currency Future	1	25,000	0.00	Member	Sell
12:16:00	\$ / R On 14-Sep-09			Currency Future	1	6,000	0.00	Member	Sell
12:16:00	\$ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Member	Sell
12:22:48	\$ / R On 14-Sep-09			Currency Future	1	1,000	8.02	Client	Buy
12:22:48	\$ / R On 14-Sep-09			Currency Future	1	5,000	40.11	Client	Buy
12:23:35	\$ / R On 14-Sep-09			Currency Future	1	30,000	240.30	Client	Buy
12:23:35	\$ / R On 14-Sep-09			Currency Future	1	4,000	32.08	Client	Buy
13:04:10	\$ / R On 14-Sep-09			Currency Future	1	20,000	163.03	Client	Buy
13:04:14	\$ / R On 14-Sep-09			Currency Future	1	20,000	0.00	Member	Sell
13:36:54	\$ / R On 14-Sep-09			Currency Future	1	6,000	48.34	Member	Buy
13:43:02	\$ / R On 14-Sep-09			Currency Future	1	25,000	201.00	Client	Buy
14:03:11	\$ / R On 14-Sep-09			Currency Future	1	80,000	0.00	Member	Sell
14:08:26	\$ / R On 14-Dec-09			Currency Future	1	5,000	40.85	Client	Buy
14:09:05	\$ / R On 14-Sep-09			Currency Future	1	70,000	561.05	Client	Buy
14:09:33	\$ / R On 14-Sep-09			Currency Future	1	5,000	40.06	Client	Buy
14:09:33	\$ / R On 14-Sep-09			Currency Future	1	5,000	40.06	Client	Buy
14:09:40	\$ / R On 14-Sep-09			Currency Future	1	5,000	40.05	Client	Buy
14:10:37	\$ / R On 14-Sep-09			Currency Future	1	5,000	40.05	Client	Buy
14:13:08	\$ / R On 14-Sep-09			Currency Future	1	2,000,000	16,131.00	Client	Buy
14:13:42	\$ / R On 14-Sep-09			Currency Future	1	100,000	805.67	Client	Buy
14:23:31	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
14:24:07	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Client	Sell
14:37:43	\$ / R On 14-Sep-09			Currency Future	1	17,000	0.00	Client	Sell
14:38:48	\$ / R On 14-Sep-09			Currency Future	1	37,000	0.00	Client	Sell
15:07:30	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Member	Sell
15:11:08	\$ / R On 14-Sep-09			Currency Future	1	10,000	80.07	Member	Buy
15:13:40	\$ / R On 14-Sep-09			Currency Future	1	80,000	643.52	Member	Buy
15:14:55	\$ / R On 14-Sep-09			Currency Future	1	3,000	0.00	Member	Sell
15:15:35	\$ / R On 14-Sep-09	8.20	Put	Currency Future	1	100,000	0.00	Member	Sell
15:15:35	\$ / R On 14-Sep-09	8.20	Put	Currency Future	1	100,000	0.00	Member	Buy
15:18:05	\$ / 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
15:18:49	\$ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell
15:19:24	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
15:19:48	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
15:25:58	\$ / R On 14-Sep-09			Currency Future	1	3,000	24.06	Client	Buy
15:32:56	\$ / R On 14-Dec-09			Currency Future	1	4,000	32.99	Client	Buy
15:35:36	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
15:35:36	\$ / R On 14-Sep-09			Currency Future	1	10,000	80.86	Client	Buy
15:44:21	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
15:50:44	\$ / R On 14-Sep-09			Currency Future	1	3,000	24.28	Member	Buy
15:50:44	\$ / R On 14-Sep-09			Currency Future	1	18,000	0.00	Member	Sell
15:53:17	\$ / R On 14-Sep-09			Currency Future	1	18,000	145.26	Member	Buy
16:13:08	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	8,078.00	Member	Buy
16:13:23	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	0.00	Member	Sell
16:14:07	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	8,092.60	Member	Buy
16:14:16	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	0.00	Client	Sell
16:15:15	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	0.00	Client	Sell
16:16:32	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	7,995.80	Client	Buy
16:36:12	\$ / R On 14-Sep-09			Currency Future	1	5,000	40.60	Client	Buy
16:42:51	\$ / R On 14-Sep-09			Currency Future	1	200,000	1,616.20	Member	Buy
16:45:52	\$ / R On 14-Sep-09			Currency Future	1	200,000	0.00	Client	Sell
16:55:31	\$ / R On 14-Sep-09			Currency Future	1	3,000	0.00	Client	Sell
16:56:18	\$ / R On 14-Sep-09			Currency Future	1	40,000	322.16	Client	Buy
16:56:23	\$ / R On 14-Sep-09			Currency Future	1	40,000	0.00	Member	Sell
<b>Total for \$ / R Currency Future:</b>					<b>84</b>	<b>12,020,000</b>	<b>47,842.50</b>		

09:24:51	£ / R On 15-Mar-10			Currency Future	1	3,000	41.53	Client	Buy
12:12:53	£ / R On 14-Dec-09			Currency Future	1	5,000	67.93	Client	Buy
12:22:11	£ / R On 14-Dec-09			Currency Future	1	3,000	0.00	Client	Sell
12:22:11	£ / R On 14-Dec-09			Currency Future	1	1,000	0.00	Client	Sell
12:22:11	£ / R On 14-Dec-09			Currency Future	1	1,000	13.54	Client	Buy
12:55:38	£ / R On 15-Mar-10			Currency Future	1	1,000	13.85	Client	Buy
15:07:30	£ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Member	Sell
15:21:28	£ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Member	Sell
15:21:49	£ / R On 14-Sep-09			Currency Future	1	100,000	1,332.80	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:27:39	£ / R On 14-Sep-09			Currency Future	1	100,000	1,300.00	Client	Buy
15:28:00	£ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Client	Sell
15:36:01	£ / R On 14-Dec-09			Currency Future	1	10,000	135.76	Member	Buy
16:41:34	£ / R On 14-Sep-09			Currency Future	1	1,000	13.46	Client	Buy
<b>Total for £ / R Currency Future:</b>					<b>13</b>	<b>435,000</b>	<b>2,918.88</b>		
12:52:16	€ / R On 14-Dec-09			Currency Future	1	1,000	11.73	Client	Buy
15:07:31	€ / R On 14-Dec-09			Currency Future	1	4,000	46.66	Member	Buy
15:22:57	€ / R On 14-Dec-09			Currency Future	1	1,000	0.00	Member	Sell
15:28:43	€ / R On 14-Dec-09			Currency Future	1	1,000	11.78	Member	Buy
15:36:14	€ / R On 14-Dec-09			Currency Future	1	4,000	0.00	Member	Sell
<b>Total for € / R Currency Future:</b>					<b>5</b>	<b>11,000</b>	<b>70.17</b>		
16:35:28	ALBI On 05-Nov-09			Index Future	1	20,000	0.00	Client	Sell
16:35:28	ALBI On 05-Nov-09			Index Future	1	20,000	0.00	Client	Buy
16:36:08	ALBI On 05-Nov-09			Index Future	1	20,000	0.00	Client	Sell
16:36:08	ALBI On 05-Nov-09			Index Future	1	20,000	0.00	Member	Buy
<b>Total for ALBI Index Future:</b>					<b>4</b>	<b>80,000</b>	<b>0.00</b>		
14:11:29	R157 On 05-Nov-09			Bond Future	1	1,200,000	15,007.05		Buy
14:11:29	R157 On 05-Nov-09			Bond Future	1	1,200,000	0.00	Member	Sell
14:11:46	R157 On 05-Nov-09			Bond Future	1	800,000	0.00	Member	Sell
14:11:46	R157 On 05-Nov-09			Bond Future	1	800,000	10,001.79		Buy
16:23:43	R157 On 05-Nov-09			Bond Future	1	2,500,000	0.00	Member	Sell
16:32:59	R157 On 05-Nov-09			Bond Future	1	2,500,000	31,308.87	Member	Buy
<b>Total for R157 Bond Future:</b>					<b>6</b>	<b>9,000,000</b>	<b>56,317.71</b>		
14:12:19	R186 On 05-Nov-09			Bond Future	1	13,900,000	164,487.36		Buy
14:12:19	R186 On 05-Nov-09			Bond Future	1	13,900,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
14:17:24	R186 On 05-Nov-09			Bond Future	1	1,000,000	11,824.94	Member	Buy
14:17:24	R186 On 05-Nov-09			Bond Future	1	1,000,000	0.00	Client	Sell
14:18:12	R186 On 05-Nov-09			Bond Future	1	9,000,000	0.00	Client	Sell
14:18:12	R186 On 05-Nov-09			Bond Future	1	9,000,000	106,424.47	Member	Buy
15:48:57	R186 On 05-Nov-09			Bond Future	1	6,500,000	0.00	Member	Sell
15:50:07	R186 On 05-Nov-09			Bond Future	1	6,500,000	76,956.20	Member	Buy
<b>Total for R186 Bond Future:</b>					<b>8</b>	<b>60,800,000</b>	<b>359,692.97</b>		
14:16:45	R204 On 05-Nov-09			Bond Future	1	2,000,000	19,499.31	Member	Buy
14:16:45	R204 On 05-Nov-09			Bond Future	1	2,000,000	0.00	Client	Sell
16:49:37	R204 On 05-Nov-09			Bond Future	1	1,000,000	0.00	Client	Sell
16:49:37	R204 On 05-Nov-09			Bond Future	1	1,000,000	9,772.81	Member	Buy
<b>Total for R204 Bond Future:</b>					<b>4</b>	<b>6,000,000</b>	<b>29,272.12</b>		
14:15:10	R208 On 05-Nov-09			Bond Future	1	400,000	3,389.35	Member	Buy
14:15:31	R208 On 05-Nov-09			Bond Future	1	400,000	0.00	Member	Sell
15:48:57	R208 On 05-Nov-09			Bond Future	1	500,000	0.00	Member	Sell
15:49:47	R208 On 05-Nov-09			Bond Future	1	500,000	4,263.39	Member	Buy
<b>Total for R208 Bond Future:</b>					<b>4</b>	<b>1,800,000</b>	<b>7,652.74</b>		
14:13:26	R209 On 05-Nov-09			Bond Future	1	5,800,000	0.00	Member	Sell
14:13:26	R209 On 05-Nov-09			Bond Future	1	5,800,000	45,115.29		Buy
15:48:57	R209 On 05-Nov-09			Bond Future	1	2,800,000	0.00	Member	Sell
15:50:30	R209 On 05-Nov-09			Bond Future	1	2,800,000	21,746.34	Member	Buy
<b>Total for R209 Bond Future:</b>					<b>4</b>	<b>17,200,000</b>	<b>66,861.63</b>		
<b>Grand Total for all Instruments:</b>					<b>132</b>	<b>107,346,000</b>	<b>570,628.73</b>		