



# Derivatives Matched Trades Report

Report for 07/07/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:25:18	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	8,130.00	Member	Buy
08:25:18	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	0.00	Client	Sell
08:25:39	\$ / R On 14-Sep-09			Currency Future	1	400,000	3,245.20	Member	Buy
09:01:16	\$ / R On 14-Sep-09			Currency Future	1	7,000	56.69	Client	Buy
09:07:18	\$ / R On 14-Sep-09			Currency Future	1	400,000	0.00	Member	Sell
09:43:01	\$ / R On 14-Sep-09			Currency Future	1	1,000	8.13	Client	Buy
09:47:36	\$ / R On 14-Sep-09			Currency Future	1	5,000	40.60	Client	Buy
09:47:41	\$ / R On 14-Sep-09			Currency Future	1	60,000	487.20	Client	Buy
10:32:14	\$ / R On 14-Sep-09			Currency Future	1	15,000	121.80	Client	Buy
10:32:14	\$ / R On 14-Sep-09			Currency Future	1	15,000	0.00	Client	Sell
10:38:28	\$ / R On 14-Sep-09			Currency Future	1	8,500,000	68,813.45	Member	Buy
10:43:57	\$ / R On 14-Sep-09			Currency Future	1	235,000	1,908.20	Client	Buy
10:50:28	\$ / R On 14-Sep-09			Currency Future	1	1,000	8.11	Client	Buy
10:56:49	\$ / R On 14-Sep-09			Currency Future	1	40,000	0.00	Member	Sell
10:57:59	\$ / R On 14-Sep-09			Currency Future	1	40,000	324.22	Member	Buy
11:41:33	\$ / R On 14-Sep-09			Currency Future	1	2,000	16.20	Client	Buy
11:54:48	\$ / R On 14-Sep-09			Currency Future	1	8,500,000	0.00	Client	Sell
12:01:38	\$ / R On 14-Sep-09			Currency Future	1	4,000	32.30	Client	Buy
12:01:49	\$ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell
12:01:49	\$ / R On 14-Sep-09			Currency Future	1	2,000	16.12	Client	Buy
12:50:42	\$ / R On 14-Sep-09			Currency Future	1	100,000	808.10	Member	Buy
12:59:06	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
12:59:06	\$ / R On 14-Sep-09			Currency Future	1	10,000	80.60	Client	Buy
14:48:58	\$ / R On 14-Sep-09			Currency Future	1	300,000	0.00	Member	Sell
14:51:13	\$ / R On 14-Sep-09			Currency Future	1	300,000	2,423.34	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:38:44	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	0.00	Member	Sell
15:38:44	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	8,091.00	Client	Buy
15:39:31	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	0.00	Client	Sell
15:39:31	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	8,093.00	Client	Buy
15:39:55	\$ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Member	Sell
15:59:35	\$ / R On 14-Sep-09			Currency Future	1	315,000	0.00	Client	Sell
16:03:19	\$ / R On 14-Sep-09			Currency Future	1	5,500,000	0.00	Client	Sell
16:03:19	\$ / R On 14-Sep-09			Currency Future	1	5,500,000	44,539.00	Client	Buy
16:04:33	\$ / R On 14-Sep-09			Currency Future	1	5,500,000	44,528.00	Client	Buy
16:04:33	\$ / R On 14-Sep-09			Currency Future	1	5,500,000	0.00	Member	Sell
16:38:26	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
<b>Total for \$ / R Currency Future:</b>					<b>36</b>	<b>47,365,000</b>	<b>191,771.26</b>		
09:41:24	£ / R On 15-Mar-10			Currency Future	1	3,000	40.81	Client	Buy
14:49:33	£ / R On 14-Sep-09			Currency Future	1	200,000	0.00	Member	Sell
14:51:50	£ / R On 14-Sep-09			Currency Future	1	200,000	2,624.28	Client	Buy
<b>Total for £ / R Currency Future:</b>					<b>3</b>	<b>403,000</b>	<b>2,665.09</b>		
14:49:55	€ / R On 14-Sep-09			Currency Future	1	220,000	0.00	Member	Sell
14:52:14	€ / R On 14-Sep-09			Currency Future	1	220,000	2,494.80	Client	Buy
16:05:32	€ / R On 14-Sep-09			Currency Future	1	220,000	0.00	Client	Sell
<b>Total for € / R Currency Future:</b>					<b>3</b>	<b>660,000</b>	<b>2,494.80</b>		
13:09:57	R157 On 06-Aug-09			Bond Future	1	13,400,000	170,979.60	Member	Buy
13:10:43	R157 On 06-Aug-09			Bond Future	1	13,400,000	0.00	Client	Sell
15:15:14	R157 On 06-Aug-09			Bond Future	1	126,900,000	0.00	Member	Sell
15:30:39	R157 On 06-Aug-09			Bond Future	1	126,900,000	1,620,882.66	Member	Buy
<b>Total for R157 Bond Future:</b>					<b>4</b>	<b>280,600,000</b>	<b>1,791,862.26</b>		

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:38:56	R186 On 06-Aug-09			Bond Future	1	25,000,000	0.00	Member	Sell
09:10:27	R186 On 06-Aug-09			Bond Future	1	25,000,000	279,544.70	Member	Buy
16:27:50	R186 On 06-Aug-09			Bond Future	1	20,000,000	0.00	Member	Sell
16:34:07	R186 On 06-Aug-09			Bond Future	1	20,000,000	225,526.60	Member	Buy
<b>Total for R186 Bond Future:</b>					<b>4</b>	<b>90,000,000</b>	<b>505,071.30</b>		
10:50:47	ZAAD On 14-Sep-09			Currency Future	1	313,000	0.00	Member	Sell
11:53:56	ZAAD On 14-Sep-09			Currency Future	1	313,000	2,002.61	Client	Buy
<b>Total for ZAAD Currency Future:</b>					<b>2</b>	<b>626,000</b>	<b>2,002.61</b>		
<b>Grand Total for all Instruments:</b>					<b>52</b>	<b>419,654,000</b>	<b>2,495,867.33</b>		