



# Derivatives Matched Trades Report

Report for 14/07/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:00:27	\$ / R On 14-Sep-09			Currency Future	1	20,000	0.00	Member	Sell
09:01:30	\$ / R On 14-Sep-09			Currency Future	1	20,000	165.34	Client	Buy
09:02:44	\$ / R On 14-Sep-09			Currency Future	1	2,000	16.60	Client	Buy
09:05:13	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Member	Sell
09:07:09	\$ / R On 14-Sep-09			Currency Future	1	1,000	8.29	Member	Buy
09:09:02	\$ / R On 14-Sep-09			Currency Future	1	38,000	0.00	Client	Sell
09:09:02	\$ / R On 14-Sep-09			Currency Future	1	20,000	0.00	Client	Sell
09:10:13	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
09:13:27	\$ / R On 14-Sep-09			Currency Future	1	1,116,000	9,262.24	Client	Buy
09:13:27	\$ / R On 14-Sep-09			Currency Future	1	1,116,000	0.00	Member	Sell
09:18:52	\$ / R On 14-Sep-09			Currency Future	1	120,000	0.00	Client	Sell
09:21:55	\$ / R On 14-Sep-09			Currency Future	1	7,000	0.00	Client	Sell
09:21:55	\$ / R On 14-Sep-09			Currency Future	1	7,000	57.89	Client	Buy
09:41:27	\$ / R On 14-Sep-09			Currency Future	1	30,000	247.80	Client	Buy
09:41:27	\$ / R On 14-Sep-09			Currency Future	1	30,000	0.00	Client	Sell
09:52:10	\$ / R On 14-Sep-09			Currency Future	1	4,000	33.14	Client	Buy
10:00:54	\$ / R On 14-Sep-09			Currency Future	1	4,000	33.04	Client	Buy
10:00:54	\$ / R On 14-Sep-09			Currency Future	1	5,000	41.27	Client	Buy
10:00:54	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
10:00:54	\$ / R On 14-Sep-09			Currency Future	1	4,000	0.00	Client	Sell
10:17:26	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	0.00	Member	Sell
10:20:37	\$ / R On 14-Sep-09			Currency Future	1	20,000	0.00	Member	Sell
10:30:46	\$ / R On 14-Sep-09			Currency Future	1	20,000	165.34	Member	Buy
10:31:24	\$ / R On 14-Sep-09			Currency Future	1	20,000	165.34	Member	Buy
10:33:34	\$ / R On 14-Sep-09			Currency Future	1	20,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
10:34:11	\$ / R On 14-Sep-09			Currency Future	1	20,000	0.00	Client	Sell
10:54:39	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Member	Sell
10:55:05	\$ / R On 14-Dec-09			Currency Future	1	50,000	421.58	Client	Buy
11:26:44	\$ / R On 14-Sep-09			Currency Future	1	100,000	838.06	Member	Buy
11:31:48	\$ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Client	Sell
11:34:51	\$ / R On 14-Sep-09			Currency Future	1	4,000	0.00	Client	Sell
11:34:51	\$ / R On 14-Sep-09			Currency Future	1	4,000	33.05	Client	Buy
11:41:29	\$ / R On 14-Sep-09			Currency Future	1	8,000	66.33	Client	Buy
11:41:40	\$ / R On 14-Sep-09			Currency Future	1	4,000	33.17	Client	Buy
12:14:43	\$ / R On 14-Sep-09			Currency Future	1	100,000	827.20	Member	Buy
12:16:43	\$ / R On 14-Dec-09			Currency Future	1	1,000	8.45	Client	Buy
13:02:41	\$ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Member	Sell
14:03:51	\$ / R On 14-Sep-09			Currency Future	1	18,000	149.13	Client	Buy
14:03:51	\$ / R On 14-Sep-09			Currency Future	1	18,000	0.00	Client	Sell
14:12:58	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	8,284.20	Client	Buy
14:25:55	\$ / R On 14-Sep-09			Currency Future	1	32,000	0.00	Client	Sell
14:35:24	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
14:37:58	\$ / R On 14-Dec-09			Currency Future	1	1,000	0.00	Client	Sell
14:42:34	\$ / R On 14-Dec-09			Currency Future	1	244,000	0.00	Member	Sell
14:47:59	\$ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Client	Sell
14:52:40	\$ / R On 14-Sep-09			Currency Future	1	20,000	165.84	Member	Buy
14:52:57	\$ / R On 14-Sep-09			Currency Future	1	20,000	0.00	Member	Sell
14:52:57	\$ / R On 14-Sep-09			Currency Future	1	20,000	166.04	Client	Buy
14:55:45	\$ / R On 14-Dec-09			Currency Future	1	244,000	2,069.24	Client	Buy
15:01:14	\$ / R On 14-Sep-09			Currency Future	1	30,000	0.00	Client	Sell
15:06:53	\$ / R On 14-Sep-09			Currency Future	1	6,000	0.00	Client	Sell
15:10:31	\$ / R On 14-Sep-09			Currency Future	1	400,000	3,307.76	Member	Buy
15:10:31	\$ / R On 14-Sep-09			Currency Future	1	400,000	0.00	Client	Sell
15:11:15	\$ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Member	Sell
15:16:25	\$ / R On 14-Sep-09			Currency Future	1	100,000	831.31	Member	Buy
15:56:50	\$ / R On 14-Dec-09	8.80	Call	Currency Future	1	50,000	0.00	Member	Sell
15:59:40	\$ / R On 14-Dec-09	8.80	Call	Currency Future	1	50,000	0.00	Member	Buy
16:18:29	\$ / R On 14-Dec-09	8.80	Call	Currency Future	1	25,000	0.00	Member	Sell
16:30:26	\$ / R On 14-Dec-09	8.80	Call	Currency Future	1	25,000	0.00	Member	Buy
16:49:11	\$ / R On 14-Dec-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
<b>Total for \$ / R Currency Future:</b>					<b>60</b>	<b>7,095,000</b>	<b>27,397.63</b>		
09:01:56	£ / R On 14-Sep-09			Currency Future	1	500,000	6,715.35	Member	Buy
09:05:51	£ / R On 14-Sep-09			Currency Future	1	500,000	0.00	Client	Sell
11:49:01	£ / R On 14-Sep-09			Currency Future	1	3,000	0.00	Client	Sell
11:58:45	£ / R On 14-Sep-09			Currency Future	1	7,000	0.00	Client	Sell
12:54:57	£ / R On 14-Sep-09			Currency Future	1	40,000	0.00	Client	Sell
15:26:17	£ / R On 14-Dec-09			Currency Future	1	1,000	0.00	Client	Sell
16:49:24	£ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
16:49:24	£ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
<b>Total for £ / R Currency Future:</b>					<b>8</b>	<b>1,057,000</b>	<b>6,715.35</b>		
12:09:57	€ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell
13:32:28	€ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Member	Sell
16:59:08	€ / R On 14-Sep-09			Currency Future	1	10,000	116.10	Client	Buy
<b>Total for € / R Currency Future:</b>					<b>3</b>	<b>22,000</b>	<b>116.10</b>		
11:39:12	R186 On 06-Aug-09			Bond Future	1	1,100,000	0.00	Member	Sell
11:43:45	R186 On 06-Aug-09			Bond Future	1	1,100,000	12,355.88	Member	Buy
11:55:37	R186 On 06-Aug-09			Bond Future	1	225,000,000	0.00	Member	Sell
12:06:50	R186 On 06-Aug-09			Bond Future	1	225,000,000	2,527,338.15	Member	Buy
<b>Total for R186 Bond Future:</b>					<b>4</b>	<b>452,200,000</b>	<b>2,539,694.03</b>		
<b>Grand Total for all Instruments:</b>					<b>75</b>	<b>460,374,000</b>	<b>2,573,923.10</b>		