



Derivatives Matched Trades Report

Report for 16/07/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:00:36	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Member	Sell
09:01:41	\$ / R On 14-Dec-09			Currency Future	1	10,000	81.79	Member	Buy
09:02:48	\$ / R On 14-Dec-09			Currency Future	1	90,000	0.00	Member	Sell
09:03:04	\$ / R On 14-Dec-09			Currency Future	1	90,000	736.13	Member	Buy
09:05:31	\$ / R On 14-Sep-09			Currency Future	1	25,000	0.00	Member	Sell
09:06:05	\$ / R On 14-Sep-09			Currency Future	1	25,000	206.78	Member	Buy
10:22:56	\$ / R On 15-Mar-10			Currency Future	1	4,000	34.20	Client	Buy
10:32:04	\$ / R On 14-Sep-09			Currency Future	1	2,000	16.52	Client	Buy
11:02:10	\$ / R On 14-Sep-09			Currency Future	1	76,000	0.00	Client	Sell
11:02:10	\$ / R On 14-Sep-09			Currency Future	1	76,000	625.86	Member	Buy
11:39:04	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
11:55:48	\$ / R On 14-Sep-09			Currency Future	1	20,000	165.20	Client	Buy
12:03:06	\$ / R On 14-Sep-09			Currency Future	1	5,000	41.29	Client	Buy
12:11:47	\$ / R On 14-Sep-09			Currency Future	1	1,000	8.26	Client	Buy
12:13:13	\$ / R On 15-Mar-10			Currency Future	1	3,000	25.63	Client	Buy
12:17:55	\$ / R On 14-Sep-09			Currency Future	1	5,000	41.25	Client	Buy
12:20:39	\$ / R On 14-Sep-09			Currency Future	1	58,000	478.50	Member	Buy
12:20:39	\$ / R On 14-Sep-09			Currency Future	1	58,000	0.00	Client	Sell
12:21:08	\$ / R On 14-Sep-09			Currency Future	1	58,000	478.50	Member	Buy
12:21:08	\$ / R On 14-Sep-09			Currency Future	1	58,000	0.00	Client	Sell
12:29:17	\$ / R On 14-Dec-09			Currency Future	1	50,000	419.25	Client	Buy
12:29:25	\$ / R On 14-Sep-09			Currency Future	1	15,000	123.53	Client	Buy
12:34:47	\$ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell
12:34:47	\$ / R On 14-Sep-09			Currency Future	1	2,000	16.44	Client	Buy
12:37:27	\$ / R On 14-Sep-09			Currency Future	1	20,000	164.55	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
12:40:55	\$ / R On 14-Sep-09			Currency Future	1	1,000	8.22	Client	Buy
13:02:39	\$ / R On 14-Sep-09			Currency Future	1	40,000	328.00	Client	Buy
13:02:39	\$ / R On 14-Sep-09			Currency Future	1	40,000	0.00	Client	Sell
13:14:22	\$ / R On 14-Sep-09			Currency Future	1	4,000	0.00	Client	Sell
14:17:18	\$ / R On 14-Sep-09			Currency Future	1	4,000	32.77	Client	Buy
14:17:18	\$ / R On 14-Sep-09			Currency Future	1	4,000	0.00	Client	Sell
14:25:51	\$ / R On 14-Dec-09			Currency Future	1	50,000	416.45	Member	Buy
14:26:20	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Member	Sell
14:30:38	\$ / R On 14-Sep-09			Currency Future	1	100,000	818.22	Client	Buy
14:48:59	\$ / R On 14-Sep-09			Currency Future	1	530,000	4,326.39	Member	Buy
14:49:26	\$ / R On 14-Sep-09			Currency Future	1	530,000	0.00	Client	Sell
14:50:01	\$ / R On 14-Dec-09	9.90	Call	Currency Future	1	16,000	0.00	Client	Sell
14:50:01	\$ / R On 14-Dec-09	9.90	Call	Currency Future	1	16,000	0.00	Client	Buy
14:50:47	\$ / R On 14-Dec-09	10.55	Call	Currency Future	1	15,000	0.00	Client	Sell
14:50:47	\$ / R On 14-Dec-09	10.55	Call	Currency Future	1	15,000	0.00	Client	Buy
14:51:43	\$ / R On 14-Dec-09	12.30	Call	Currency Future	1	16,000	0.00	Client	Buy
14:51:43	\$ / R On 14-Dec-09	12.30	Call	Currency Future	1	16,000	0.00	Client	Sell
14:52:45	\$ / R On 14-Dec-09	13.00	Call	Currency Future	1	15,000	0.00	Client	Buy
14:52:45	\$ / R On 14-Dec-09	13.00	Call	Currency Future	1	15,000	0.00	Client	Sell
14:55:05	\$ / R On 15-Mar-10	9.15	Call	Currency Future	1	13,000	0.00	Client	Buy
14:55:05	\$ / R On 15-Mar-10	9.15	Call	Currency Future	1	13,000	0.00	Client	Sell
14:55:37	\$ / R On 15-Mar-10	9.85	Call	Currency Future	1	43,000	0.00	Client	Buy
14:55:37	\$ / R On 15-Mar-10	9.85	Call	Currency Future	1	43,000	0.00	Client	Sell
14:56:10	\$ / R On 15-Mar-10	11.05	Call	Currency Future	1	13,000	0.00	Client	Buy
14:56:10	\$ / R On 15-Mar-10	11.05	Call	Currency Future	1	13,000	0.00	Client	Sell
14:56:48	\$ / R On 15-Mar-10	12.30	Call	Currency Future	1	43,000	0.00	Client	Buy
14:56:48	\$ / R On 15-Mar-10	12.30	Call	Currency Future	1	43,000	0.00	Client	Sell
14:59:01	\$ / R On 14-Jun-10	9.40	Call	Currency Future	1	24,000	0.00	Client	Sell
14:59:01	\$ / R On 14-Jun-10	9.40	Call	Currency Future	1	24,000	0.00	Client	Buy
14:59:34	\$ / R On 14-Jun-10	12.15	Call	Currency Future	1	24,000	0.00	Client	Buy
14:59:34	\$ / R On 14-Jun-10	12.15	Call	Currency Future	1	24,000	0.00	Client	Sell
15:07:23	\$ / R On 14-Sep-09			Currency Future	1	1,000	8.17	Member	Buy
15:07:39	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Member	Sell
15:52:57	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	0.00	Member	Sell
16:00:11	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	8,176.40	Client	Buy
16:02:26	\$ / R On 14-Sep-09			Currency Future	1	80,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:09:50	\$ / R On 14-Dec-09			Currency Future	1	50,000	417.20	Member	Buy
16:10:14	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Member	Sell
16:33:50	\$ / R On 14-Sep-09			Currency Future	1	45,000	0.00	Member	Sell
16:34:34	\$ / R On 14-Sep-09			Currency Future	1	45,000	369.43	Client	Buy
16:57:03	\$ / R On 14-Sep-09			Currency Future	1	40,000	328.04	Client	Buy
16:57:05	\$ / R On 14-Sep-09			Currency Future	1	40,000	0.00	Member	Sell
Total for \$ / R Currency Future:					67	4,922,000	18,892.96		
12:06:54	£ / R On 14-Sep-09			Currency Future	1	15,000	202.58	Client	Buy
12:06:54	£ / R On 14-Sep-09			Currency Future	1	15,000	0.00	Client	Sell
12:07:07	£ / R On 14-Sep-09			Currency Future	1	15,000	202.58	Client	Buy
12:07:07	£ / R On 14-Sep-09			Currency Future	1	15,000	0.00	Client	Sell
12:07:07	£ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
12:20:19	£ / R On 14-Sep-09			Currency Future	1	3,000	0.00	Client	Sell
12:20:19	£ / R On 14-Sep-09			Currency Future	1	3,000	40.46	Member	Buy
12:20:35	£ / R On 14-Sep-09			Currency Future	1	3,000	40.46	Client	Buy
12:20:35	£ / R On 14-Sep-09			Currency Future	1	3,000	0.00	Member	Sell
14:32:47	£ / R On 14-Jun-10	13.40	Call	Currency Future	1	9,000	0.00	Client	Sell
14:32:47	£ / R On 14-Jun-10	13.40	Call	Currency Future	1	9,000	0.00	Client	Buy
14:46:53	£ / R On 14-Jun-10	17.50	Call	Currency Future	1	9,000	0.00	Client	Sell
14:46:53	£ / R On 14-Jun-10	17.50	Call	Currency Future	1	9,000	0.00	Client	Buy
Total for £ / R Currency Future:					13	113,000	486.06		
12:17:30	€ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell
12:17:30	€ / R On 14-Sep-09			Currency Future	1	2,000	23.18	Member	Buy
12:18:06	€ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Member	Sell
12:18:06	€ / R On 14-Sep-09			Currency Future	1	2,000	23.18	Client	Buy
14:24:55	€ / R On 14-Dec-09	12.20	Call	Currency Future	1	10,000	0.00	Client	Buy
14:24:55	€ / R On 14-Dec-09	12.20	Call	Currency Future	1	10,000	0.00	Client	Sell
14:30:26	€ / R On 14-Dec-09	14.60	Call	Currency Future	1	10,000	0.00	Client	Sell
14:30:26	€ / R On 14-Dec-09	14.60	Call	Currency Future	1	10,000	0.00	Client	Buy
14:49:16	€ / R On 14-Sep-09			Currency Future	1	406,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
14:51:54	€ / R On 14-Sep-09			Currency Future	1	406,000	4,702.50	Client	Buy
Total for € / R Currency Future:					10	860,000	4,748.86		
15:58:13	ALBI On 06-Aug-09			Index Future	1	10,000	0.00	Client	Buy
15:58:13	ALBI On 06-Aug-09			Index Future	1	10,000	0.00	Member	Sell
Total for ALBI Index Future:					2	20,000	0.00		
09:49:29	ZAAD On 14-Sep-09			Currency Future	1	50,000	0.00	Client	Sell
Total for ZAAD Currency Future:					1	50,000	0.00		
Grand Total for all Instruments:					93	5,965,000	24,127.88		