



# Derivatives Matched Trades Report

Report for 22/07/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:38:31	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	9,996.50	Member	Buy
08:38:31	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	0.00	Client	Sell
08:38:55	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	7,996.50	Client	Buy
08:38:55	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	0.00	Member	Sell
09:00:27	\$ / R On 14-Sep-09			Currency Future	1	15,000	118.88	Client	Buy
09:05:28	\$ / R On 14-Sep-09			Currency Future	1	10,000	79.23	Client	Buy
09:30:18	\$ / R On 14-Sep-09			Currency Future	1	45,000	0.00	Member	Sell
09:31:39	\$ / R On 14-Sep-09			Currency Future	1	45,000	356.74	Client	Buy
09:55:43	\$ / R On 14-Sep-09			Currency Future	1	235,000	0.00	Client	Sell
09:55:43	\$ / R On 14-Sep-09			Currency Future	1	235,000	1,858.85	Member	Buy
10:19:12	\$ / R On 14-Sep-09			Currency Future	1	10,000	79.29	Client	Buy
10:25:50	\$ / R On 14-Sep-09			Currency Future	1	7,000	0.00	Member	Sell
10:45:03	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Member	Sell
10:45:21	\$ / R On 14-Sep-09			Currency Future	1	1,000	7.92	Client	Buy
10:48:58	\$ / R On 14-Sep-09			Currency Future	1	14,000	110.81	Client	Buy
10:49:48	\$ / R On 14-Sep-09			Currency Future	1	4,000	31.67	Client	Buy
10:52:53	\$ / R On 14-Sep-09			Currency Future	1	7,000	55.50	Client	Buy
11:00:03	\$ / R On 14-Sep-09			Currency Future	1	200,000	0.00	Member	Sell
11:02:29	\$ / R On 14-Sep-09			Currency Future	1	3,000	23.73	Client	Buy
11:28:17	\$ / R On 14-Sep-09			Currency Future	1	4,000	31.60	Client	Buy
11:30:24	\$ / R On 14-Dec-09			Currency Future	1	20,000	161.14	Client	Buy
11:30:24	\$ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Member	Sell
11:32:14	\$ / R On 14-Sep-09			Currency Future	1	20,000	157.24	Member	Buy
11:32:29	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	7,861.80	Member	Buy
11:39:13	\$ / 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
11:39:13	\$ / R On 14-Sep-09			Currency Future	1	1,000	7.87	Client	Buy
11:41:10	\$ / R On 14-Sep-09			Currency Future	1	50,000	394.45	Client	Buy
11:46:22	\$ / R On 14-Sep-09			Currency Future	1	9,000	70.83	Client	Buy
11:48:10	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
11:48:10	\$ / R On 14-Sep-09			Currency Future	1	5,000	39.25	Client	Buy
11:48:50	\$ / R On 14-Sep-09			Currency Future	1	20,000	0.00	Client	Sell
11:48:50	\$ / R On 14-Sep-09			Currency Future	1	30,000	0.00	Client	Sell
11:52:15	\$ / R On 14-Sep-09			Currency Future	1	9,000	70.65	Client	Buy
11:52:15	\$ / R On 14-Sep-09			Currency Future	1	9,000	0.00	Client	Sell
12:17:18	\$ / R On 14-Dec-09			Currency Future	1	1,000,000	7,975.60	Member	Buy
12:56:47	\$ / R On 14-Sep-09			Currency Future	1	1,000	7.89	Client	Buy
13:16:26	\$ / R On 14-Dec-09			Currency Future	1	1,000,000	0.00	Client	Sell
13:17:25	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	0.00	Client	Sell
13:21:11	\$ / R On 14-Sep-09			Currency Future	1	20,000	0.00	Client	Sell
13:27:52	\$ / R On 14-Dec-09			Currency Future	1	65,000	520.78	Client	Buy
13:34:00	\$ / R On 15-Mar-10			Currency Future	1	10,000	81.50	Client	Buy
13:34:35	\$ / R On 14-Sep-09			Currency Future	1	5,000	39.30	Client	Buy
13:34:50	\$ / R On 14-Sep-09			Currency Future	1	5,000	39.25	Client	Buy
13:34:50	\$ / R On 14-Sep-09			Currency Future	1	20,000	157.00	Client	Buy
13:34:50	\$ / R On 14-Sep-09			Currency Future	1	15,000	117.75	Client	Buy
13:34:50	\$ / R On 14-Sep-09			Currency Future	1	12,000	94.21	Client	Buy
13:34:50	\$ / R On 14-Sep-09			Currency Future	1	3,000	23.55	Client	Buy
13:36:31	\$ / R On 14-Sep-09			Currency Future	1	3,000	23.54	Client	Buy
13:37:34	\$ / R On 14-Sep-09			Currency Future	1	250,000	0.00	Member	Sell
13:40:07	\$ / R On 14-Sep-09			Currency Future	1	250,000	1,960.18	Client	Buy
13:41:10	\$ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Member	Sell
13:41:52	\$ / R On 14-Sep-09			Currency Future	1	100,000	784.22	Client	Buy
13:43:36	\$ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell
13:43:36	\$ / R On 14-Sep-09			Currency Future	1	2,000	15.66	Client	Buy
13:43:36	\$ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Client	Sell
13:43:36	\$ / R On 14-Sep-09			Currency Future	1	73,000	0.00	Client	Sell
13:43:36	\$ / R On 14-Sep-09			Currency Future	1	25,000	0.00	Client	Sell
13:43:36	\$ / R On 14-Sep-09			Currency Future	1	25,000	196.00	Client	Buy
13:52:11	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Member	Sell
13:55:44	\$ / R On 14-Sep-09			Currency Future	1	57,000	0.00	Client	Sell
13:57:45	\$ / R On 14-Dec-09			Currency Future	1	730,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
13:58:23	\$ / R On 14-Dec-09			Currency Future	1	730,000	5,830.88	Client	Buy
14:02:20	\$ / R On 14-Sep-09			Currency Future	1	10,000	78.44	Client	Buy
14:08:01	\$ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell
14:09:33	\$ / R On 14-Sep-09			Currency Future	1	20,000	0.00	Member	Sell
14:10:15	\$ / R On 14-Sep-09			Currency Future	1	20,000	157.16	Client	Buy
14:18:03	\$ / R On 14-Sep-09			Currency Future	1	25,000	0.00	Member	Sell
14:18:40	\$ / R On 14-Sep-09			Currency Future	1	25,000	196.58	Member	Buy
14:29:07	\$ / R On 14-Sep-09			Currency Future	1	8,000	0.00	Client	Sell
14:37:35	\$ / R On 14-Sep-09			Currency Future	1	4,000	31.45	Client	Buy
14:37:35	\$ / R On 14-Sep-09			Currency Future	1	4,000	0.00	Client	Sell
14:37:41	\$ / R On 14-Sep-09			Currency Future	1	16,000	125.97	Client	Buy
14:39:37	\$ / R On 15-Mar-10			Currency Future	1	1,000	0.00	Client	Sell
14:47:12	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Member	Sell
14:47:31	\$ / R On 14-Sep-09			Currency Future	1	10,000	78.74	Client	Buy
14:49:35	\$ / R On 14-Sep-09			Currency Future	1	4,000	31.49	Client	Buy
14:56:00	\$ / R On 14-Sep-09			Currency Future	1	20,000	0.00	Member	Sell
14:59:53	\$ / R On 14-Sep-09			Currency Future	1	20,000	157.35	Client	Buy
15:11:42	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Member	Sell
15:21:51	\$ / R On 14-Sep-09			Currency Future	1	1,000	7.87	Client	Buy
15:28:39	\$ / R On 14-Sep-09			Currency Future	1	17,000	0.00	Member	Sell
15:29:39	\$ / R On 14-Sep-09			Currency Future	1	17,000	133.67	Member	Buy
15:53:08	\$ / R On 14-Sep-09			Currency Future	1	2,000	15.70	Client	Buy
15:53:26	\$ / R On 14-Sep-09			Currency Future	1	1,000	7.85	Client	Buy
15:54:13	\$ / R On 14-Sep-09			Currency Future	1	3,000	23.54	Client	Buy
16:01:25	\$ / R On 14-Sep-09			Currency Future	1	1,000	7.85	Client	Buy
16:06:04	\$ / R On 14-Sep-09			Currency Future	1	130,000	0.00	Member	Sell
16:06:34	\$ / R On 14-Sep-09			Currency Future	1	130,000	1,019.08	Client	Buy
16:14:10	\$ / R On 14-Sep-09			Currency Future	1	200,000	1,583.52	Client	Buy
16:17:05	\$ / R On 14-Sep-09			Currency Future	1	8,000	62.70	Client	Buy
16:18:17	\$ / R On 14-Sep-09			Currency Future	1	50,000	392.91	Client	Buy
16:20:35	\$ / R On 14-Sep-09			Currency Future	1	20,000	156.84	Client	Buy
16:21:13	\$ / R On 14-Sep-09			Currency Future	1	5,000	39.18	Client	Buy
16:21:13	\$ / R On 14-Sep-09			Currency Future	1	2,000	15.67	Client	Buy
16:27:31	\$ / R On 14-Sep-09			Currency Future	1	200,000	0.00	Member	Sell
16:28:31	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Member	Sell
16:28:34	\$ / R On 14-Sep-09			Currency Future	1	20,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:29:23	\$ / R On 14-Sep-09			Currency Future	1	5,000	39.12	Client	Buy
16:30:55	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Member	Sell
16:31:40	\$ / R On 14-Sep-09			Currency Future	1	5,000	39.15	Client	Buy
16:33:25	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Member	Sell
16:33:57	\$ / R On 14-Sep-09			Currency Future	1	5,000	39.35	Client	Buy
16:38:32	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Member	Sell
16:38:39	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Member	Sell
16:39:14	\$ / R On 14-Sep-09			Currency Future	1	10,000	78.33	Member	Buy
16:39:22	\$ / R On 14-Dec-09			Currency Future	1	10,000	79.73	Member	Buy
16:43:33	\$ / R On 14-Sep-09			Currency Future	1	640,000	0.00	Member	Sell
16:44:55	\$ / R On 14-Sep-09			Currency Future	1	35,000	274.44	Client	Buy
16:46:35	\$ / R On 14-Sep-09			Currency Future	1	50,000	393.15	Client	Buy
16:46:37	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Member	Sell
16:47:04	\$ / R On 14-Sep-09			Currency Future	1	640,000	5,014.40	Client	Buy
16:50:20	\$ / R On 14-Sep-09			Currency Future	1	10,000	78.30	Client	Buy
16:51:06	\$ / R On 14-Sep-09			Currency Future	1	5,000	39.10	Client	Buy
16:55:49	\$ / R On 14-Sep-09			Currency Future	1	20,000	156.51	Client	Buy
16:56:33	\$ / R On 14-Sep-09			Currency Future	1	200,000	1,565.14	Client	Buy
16:56:40	\$ / R On 14-Sep-09			Currency Future	1	96,000	750.73	Client	Buy
16:56:40	\$ / R On 14-Sep-09			Currency Future	1	4,000	31.28	Client	Buy
16:56:41	\$ / R On 14-Sep-09			Currency Future	1	4,000	31.28	Client	Buy
16:56:41	\$ / R On 14-Sep-09			Currency Future	1	20,000	156.35	Client	Buy
16:56:41	\$ / R On 14-Dec-09			Currency Future	1	1,000	7.95	Client	Buy

**Total for \$ / R Currency Future: 120 14,549,000 60,475.60**

09:29:21	£ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Member	Sell
09:29:42	£ / R On 14-Sep-09			Currency Future	1	20,000	0.00	Member	Sell
09:30:15	£ / R On 14-Sep-09			Currency Future	1	20,000	258.45	Client	Buy
09:36:44	£ / R On 14-Sep-09			Currency Future	1	50,000	647.42	Member	Buy
10:47:16	£ / R On 14-Sep-09			Currency Future	1	2,000	25.95	Client	Buy
11:05:32	£ / R On 14-Sep-09			Currency Future	1	3,000	38.84	Client	Buy
11:28:53	£ / R On 14-Sep-09			Currency Future	1	10,000	129.20	Client	Buy
11:34:46	£ / R On 14-Sep-09			Currency Future	1	60,000	772.05	Member	Buy
11:37:27	£ / R On 14-Sep-09			Currency Future	1	5,000	64.50	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:37:39	£ / R On 14-Sep-09			Currency Future	1	11,000	141.90	Client	Buy
11:44:39	£ / R On 14-Sep-09			Currency Future	1	30,000	386.70	Client	Buy
11:50:09	£ / R On 14-Sep-09			Currency Future	1	5,000	64.39	Client	Buy
12:12:03	£ / R On 14-Sep-09			Currency Future	1	78,000	0.00	Member	Sell
12:16:23	£ / R On 14-Sep-09			Currency Future	1	78,000	1,005.81	Client	Buy
13:09:46	£ / R On 14-Sep-09			Currency Future	1	1,000,000	0.00	Member	Sell
13:19:48	£ / R On 14-Sep-09			Currency Future	1	60,000	0.00	Client	Sell
13:57:03	£ / R On 14-Sep-09			Currency Future	1	78,000	1,004.87	Client	Buy
14:45:34	£ / R On 14-Dec-09			Currency Future	1	10,000	131.32	Client	Buy
16:16:26	£ / R On 14-Sep-09			Currency Future	1	1,000	12.85	Client	Buy
16:17:25	£ / R On 14-Sep-09			Currency Future	1	1,000,000	12,897.60	Client	Buy
16:23:05	£ / R On 14-Sep-09			Currency Future	1	5,000	64.20	Client	Buy
16:31:56	£ / R On 14-Sep-09			Currency Future	1	20,000	257.06	Client	Buy
16:41:18	£ / R On 14-Dec-09			Currency Future	1	300,000	3,924.00	Client	Buy
16:41:18	£ / R On 14-Dec-09			Currency Future	1	300,000	0.00	Member	Sell
16:52:44	£ / R On 14-Sep-09			Currency Future	1	200,000	2,568.20	Client	Buy
16:52:44	£ / R On 14-Sep-09			Currency Future	1	200,000	0.00	Member	Sell
16:58:39	£ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Member	Sell
16:59:22	£ / R On 14-Sep-09			Currency Future	1	10,000	128.30	Client	Buy
<b>Total for £ / R Currency Future:</b>					<b>28</b>	<b>3,616,000</b>	<b>24,523.61</b>		

10:18:37	€ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
10:25:23	€ / R On 14-Sep-09			Currency Future	1	20,000	0.00	Member	Sell
10:52:16	€ / R On 14-Sep-09			Currency Future	1	20,000	225.04	Client	Buy
11:28:17	€ / R On 15-Mar-10			Currency Future	1	30,000	348.00	Client	Buy
11:34:00	€ / R On 14-Sep-09			Currency Future	1	90,000	1,003.76	Member	Buy
13:19:01	€ / R On 14-Sep-09			Currency Future	1	90,000	0.00	Client	Sell
15:40:02	€ / R On 14-Sep-09			Currency Future	1	5,000	55.71	Client	Buy
15:40:07	€ / R On 14-Sep-09			Currency Future	1	13,000	144.83	Client	Buy
16:24:05	€ / R On 14-Sep-09			Currency Future	1	5,000	55.55	Client	Buy
16:48:47	€ / R On 14-Sep-09			Currency Future	1	20,000	222.59	Client	Buy
16:56:42	€ / R On 14-Sep-09			Currency Future	1	5,000	55.52	Client	Buy
16:56:42	€ / R On 14-Sep-09			Currency Future	1	20,000	222.00	Client	Buy

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>12</b>	<b>328,000</b>	<b>2,333.00</b>		
15:27:01	R157 On 06-Aug-09			Bond Future	1	295,900,000	0.00	Member	Sell
15:27:01	R157 On 06-Aug-09			Bond Future	1	295,900,000	3,811,682.90		Buy
15:27:36	R157 On 05-Nov-09			Bond Future	1	295,900,000	0.00		Sell
15:27:36	R157 On 05-Nov-09			Bond Future	1	295,900,000	3,680,582.04	Member	Buy
<b>Total for R157 Bond Future:</b>					<b>4</b>	<b>1,183,600,000</b>	<b>7,492,264.93</b>		
15:28:07	R186 On 06-Aug-09			Bond Future	1	754,400,000	8,634,285.28		Buy
15:28:07	R186 On 06-Aug-09			Bond Future	1	754,400,000	0.00	Member	Sell
15:28:28	R186 On 05-Nov-09			Bond Future	1	754,400,000	8,798,410.28	Member	Buy
15:28:28	R186 On 05-Nov-09			Bond Future	1	754,400,000	0.00		Sell
<b>Total for R186 Bond Future:</b>					<b>4</b>	<b>3,017,600,000</b>	<b>17,432,695.57</b>		
15:30:03	R204 On 06-Aug-09			Bond Future	1	36,000,000	341,362.51		Buy
15:30:03	R204 On 06-Aug-09			Bond Future	1	36,000,000	0.00	Member	Sell
15:30:33	R204 On 05-Nov-09			Bond Future	1	36,000,000	0.00		Sell
15:30:33	R204 On 05-Nov-09			Bond Future	1	36,000,000	347,869.15	Member	Buy
<b>Total for R204 Bond Future:</b>					<b>4</b>	<b>144,000,000</b>	<b>689,231.66</b>		
15:31:02	R207 On 06-Aug-09			Bond Future	1	60,000,000	0.00	Member	Sell
15:31:02	R207 On 06-Aug-09			Bond Future	1	60,000,000	529,181.76		Buy
15:31:26	R207 On 05-Nov-09			Bond Future	1	60,000,000	539,252.10	Member	Buy
15:31:26	R207 On 05-Nov-09			Bond Future	1	60,000,000	0.00		Sell
<b>Total for R207 Bond Future:</b>					<b>4</b>	<b>240,000,000</b>	<b>1,068,433.86</b>		
15:48:07	R208 On 06-Aug-09			Bond Future	1	12,000,000	102,895.81	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:48:30	R208 On 05-Nov-09			Bond Future	1	12,000,000	0.00	Member	Sell
16:05:39	R208 On 06-Aug-09			Bond Future	1	12,000,000	0.00	Client	Sell
16:06:22	R208 On 05-Nov-09			Bond Future	1	12,000,000	100,769.74	Member	Buy
<b>Total for R208 Bond Future:</b>					<b>4</b>	<b>48,000,000</b>	<b>203,665.55</b>		
15:29:10	R209 On 06-Aug-09			Bond Future	1	302,300,000	0.00	Member	Sell
15:29:10	R209 On 06-Aug-09			Bond Future	1	302,300,000	2,352,436.33		Buy
15:29:32	R209 On 05-Nov-09			Bond Future	1	302,300,000	2,301,932.27	Member	Buy
15:29:32	R209 On 05-Nov-09			Bond Future	1	302,300,000	0.00		Sell
<b>Total for R209 Bond Future:</b>					<b>4</b>	<b>1,209,200,000</b>	<b>4,654,368.60</b>		
16:52:21	ZAAD On 14-Sep-09			Currency Future	1	20,000,000	0.00	Member	Sell
16:54:51	ZAAD On 14-Sep-09			Currency Future	1	20,000,000	127,864.00	Client	Buy
<b>Total for ZAAD Currency Future:</b>					<b>2</b>	<b>40,000,000</b>	<b>127,864.00</b>		
<b>Grand Total for all Instruments:</b>					<b>186</b>	<b>5,900,893,000</b>	<b>31,755,856.39</b>		