



Derivatives Matched Trades Report

Report for 04/08/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:04:46	\$ / R On 15-Mar-10			Currency Future	1	1,000	0.00	Client	Sell
09:10:12	\$ / R On 14-Sep-09			Currency Future	1	14,000	0.00	Client	Sell
09:10:12	\$ / R On 14-Sep-09			Currency Future	1	36,000	281.88	Client	Buy
09:10:12	\$ / R On 14-Sep-09			Currency Future	1	36,000	0.00	Client	Sell
09:10:12	\$ / R On 14-Sep-09			Currency Future	1	14,000	109.62	Client	Buy
09:12:58	\$ / R On 14-Dec-09			Currency Future	1	17,000	0.00	Client	Sell
09:12:58	\$ / R On 14-Dec-09			Currency Future	1	17,000	135.32	Client	Buy
09:20:33	\$ / R On 14-Sep-09			Currency Future	1	6,000	0.00	Client	Sell
09:40:43	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Member	Sell
09:41:40	\$ / R On 14-Sep-09			Currency Future	1	1,000	7.89	Client	Buy
09:41:50	\$ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Member	Sell
09:51:35	\$ / R On 14-Sep-09			Currency Future	1	10,000	78.91	Client	Buy
10:13:27	\$ / R On 14-Sep-09			Currency Future	1	9,000	0.00	Client	Sell
10:13:27	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
10:18:54	\$ / R On 14-Sep-09			Currency Future	1	50,000	393.72	Member	Buy
10:24:12	\$ / R On 14-Dec-09			Currency Future	1	6,000	0.00	Client	Sell
10:47:03	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	0.00	Member	Sell
10:50:47	\$ / R On 14-Sep-09			Currency Future	1	800,000	6,228.72	Member	Buy
10:56:30	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Client	Sell
10:58:26	\$ / R On 14-Sep-09			Currency Future	1	800,000	0.00	Client	Sell
11:24:58	\$ / R On 14-Sep-09			Currency Future	1	226,000	1,776.93	Member	Buy
11:24:58	\$ / R On 14-Sep-09			Currency Future	1	226,000	0.00	Client	Sell
12:55:59	\$ / R On 14-Sep-09			Currency Future	1	195,000	0.00	Member	Sell
12:56:11	\$ / R On 14-Sep-09			Currency Future	1	50,000	394.50	Member	Buy
12:59:56	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
13:00:34	\$ / R On 14-Sep-09			Currency Future	1	195,000	1,541.32	Client	Buy
13:17:24	\$ / R On 14-Sep-09			Currency Future	1	195,000	0.00	Client	Sell
13:17:24	\$ / R On 14-Sep-09			Currency Future	1	195,000	1,541.32	Client	Buy
13:50:01	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	7,876.10	Client	Buy
14:27:07	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
14:59:54	\$ / R On 14-Sep-09			Currency Future	1	20,000	0.00	Client	Sell
15:03:46	\$ / R On 14-Dec-09			Currency Future	1	500,000	0.00	Member	Sell
15:05:28	\$ / R On 14-Dec-09			Currency Future	1	500,000	4,028.70	Client	Buy
15:19:25	\$ / R On 14-Dec-09			Currency Future	1	17,000	136.54	Member	Buy
15:21:28	\$ / R On 14-Dec-09			Currency Future	1	17,000	0.00	Client	Sell
15:25:03	\$ / R On 14-Sep-09			Currency Future	1	2,000	15.80	Client	Buy
15:25:03	\$ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell
15:35:10	\$ / R On 14-Sep-09			Currency Future	1	30,000	0.00	Client	Sell
16:05:15	\$ / R On 14-Sep-09			Currency Future	1	4,000	0.00	Client	Sell
16:05:15	\$ / R On 14-Sep-09			Currency Future	1	4,000	31.54	Client	Buy
16:10:10	\$ / R On 14-Sep-09			Currency Future	1	100,000	788.57	Client	Buy
16:10:43	\$ / R On 14-Sep-09			Currency Future	1	3,000	0.00	Member	Sell
16:12:19	\$ / R On 14-Sep-09			Currency Future	1	3,000	23.70	Member	Buy
16:18:28	\$ / R On 14-Sep-09			Currency Future	1	322,000	2,536.39	Member	Buy
16:20:14	\$ / R On 14-Sep-09			Currency Future	1	322,000	0.00	Member	Sell
16:28:18	\$ / R On 14-Sep-09			Currency Future	1	7,000	0.00	Client	Sell
16:36:07	\$ / R On 14-Sep-09			Currency Future	1	31,000	0.00	Client	Sell
16:37:21	\$ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell
16:55:44	\$ / R On 14-Dec-09	9.90	Call	Currency Future	1	75,000	0.00	Client	Buy
16:55:44	\$ / R On 14-Dec-09	9.90	Call	Currency Future	1	75,000	0.00	Client	Sell
16:56:57	\$ / R On 14-Dec-09	10.55	Call	Currency Future	1	71,000	0.00	Client	Buy
16:56:57	\$ / R On 14-Dec-09	10.55	Call	Currency Future	1	71,000	0.00	Client	Sell
16:58:05	\$ / R On 14-Dec-09	10.55	Call	Currency Future	1	71,000	0.00	Client	Sell
16:58:05	\$ / R On 14-Dec-09	10.55	Call	Currency Future	1	71,000	0.00	Client	Buy
16:59:03	\$ / R On 14-Dec-09	10.55	Call	Currency Future	1	71,000	0.00	Client	Buy
16:59:03	\$ / R On 14-Dec-09	10.55	Call	Currency Future	1	71,000	0.00	Client	Sell
16:59:53	\$ / R On 14-Dec-09	12.30	Call	Currency Future	1	75,000	0.00	Client	Buy
16:59:53	\$ / R On 14-Dec-09	12.30	Call	Currency Future	1	75,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
Total for \$ / R Currency Future:					58	7,927,000	27,927.47		
09:11:55	£ / R On 14-Sep-09			Currency Future	1	50,000	662.82	Member	Buy
09:35:07	£ / R On 14-Sep-09			Currency Future	1	3,000	0.00	Client	Sell
09:36:46	£ / R On 14-Sep-09			Currency Future	1	3,000	39.92	Member	Buy
09:48:01	£ / R On 14-Sep-09			Currency Future	1	3,000	0.00	Member	Sell
10:18:21	£ / R On 14-Sep-09			Currency Future	1	50,000	665.97	Member	Buy
10:19:01	£ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
10:51:58	£ / R On 14-Dec-09			Currency Future	1	1,000	0.00	Client	Sell
10:56:45	£ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Client	Sell
11:39:28	£ / R On 14-Sep-09			Currency Future	1	78,000	0.00	Client	Sell
12:36:00	£ / R On 14-Sep-09			Currency Future	1	45,000	600.53	Member	Buy
13:54:21	£ / R On 14-Sep-09			Currency Future	1	4,000	0.00	Client	Sell
14:22:08	£ / R On 14-Sep-09			Currency Future	1	3,000	0.00	Client	Sell
14:51:12	£ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Member	Sell
14:58:56	£ / R On 14-Sep-09			Currency Future	1	20,000	267.59	Member	Buy
15:00:44	£ / R On 14-Sep-09			Currency Future	1	20,000	0.00	Client	Sell
15:50:31	£ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
15:54:35	£ / R On 14-Sep-09			Currency Future	1	45,000	0.00	Member	Sell
16:53:43	£ / R On 14-Jun-10	13.40	Call	Currency Future	1	77,000	0.00	Client	Sell
16:53:43	£ / R On 14-Jun-10	13.40	Call	Currency Future	1	77,000	0.00	Client	Buy
16:54:31	£ / R On 14-Jun-10	17.50	Call	Currency Future	1	77,000	0.00	Client	Sell
16:54:31	£ / R On 14-Jun-10	17.50	Call	Currency Future	1	77,000	0.00	Client	Buy
Total for £ / R Currency Future:					21	743,000	2,236.82		
09:36:20	€ / R On 14-Sep-09			Currency Future	1	3,000	33.93	Member	Buy
09:48:20	€ / R On 14-Sep-09			Currency Future	1	3,000	0.00	Member	Sell
09:48:54	€ / R On 14-Sep-09			Currency Future	1	3,000	0.00	Member	Sell
09:50:31	€ / R On 14-Sep-09			Currency Future	1	3,000	34.06	Member	Buy
10:16:34	€ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
10:16:54	€ / R On 14-Sep-09			Currency Future	1	10,000	113.71	Client	Buy
12:26:53	€ / R On 14-Sep-09			Currency Future	1	15,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
12:28:31	€ / R On 14-Sep-09			Currency Future	1	15,000	170.70	Client	Buy
12:42:45	€ / R On 14-Sep-09			Currency Future	1	20,000	227.10	Member	Buy
13:47:58	€ / R On 14-Sep-09			Currency Future	1	1,000,000	0.00	Member	Sell
13:50:47	€ / R On 14-Sep-09			Currency Future	1	1,000,000	11,355.20	Client	Buy
15:50:41	€ / R On 14-Sep-09			Currency Future	1	20,000	0.00	Member	Sell
16:51:43	€ / R On 14-Dec-09	12.20	Call	Currency Future	1	85,000	0.00	Client	Sell
16:51:43	€ / R On 14-Dec-09	12.20	Call	Currency Future	1	85,000	0.00	Client	Buy
16:52:30	€ / R On 14-Dec-09	14.60	Call	Currency Future	1	85,000	0.00	Client	Sell
16:52:30	€ / R On 14-Dec-09	14.60	Call	Currency Future	1	85,000	0.00	Client	Buy
Total for € / R Currency Future:					16	2,437,000	11,934.70		
08:32:50	ALBI On 05-Nov-09			Index Future	1	10,000	0.00	Client	Buy
08:32:50	ALBI On 05-Nov-09			Index Future	1	10,000	0.00	Member	Sell
Total for ALBI Index Future:					2	20,000	0.00		
15:51:19	R186 On 06-Aug-09			Bond Future	1	59,000,000	682,936.62	Client	Buy
15:51:19	R186 On 06-Aug-09			Bond Future	1	59,000,000	0.00	Member	Sell
15:51:50	R186 On 05-Nov-09			Bond Future	1	59,000,000	695,288.80	Member	Buy
15:51:50	R186 On 05-Nov-09			Bond Future	1	59,000,000	0.00	Client	Sell
Total for R186 Bond Future:					4	236,000,000	1,378,225.43		
12:29:29	ZAAD On 14-Sep-09			Currency Future	1	45,000	0.00	Client	Sell
Total for ZAAD Currency Future:					1	45,000	0.00		
Grand Total for all Instruments:					102	247,172,000	1,420,324.42		