



Derivatives Matched Trades Report

Report for 25/08/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:40:26	\$ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Member	Sell
09:06:30	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Member	Sell
09:11:39	\$ / R On 14-Sep-09			Currency Future	1	5,000	39.44	Client	Buy
09:12:48	\$ / R On 14-Sep-09			Currency Future	1	111,000	0.00	Client	Sell
09:12:48	\$ / R On 14-Sep-09			Currency Future	1	111,000	872.63	Member	Buy
09:14:35	\$ / R On 14-Sep-09			Currency Future	1	5,000	39.46	Client	Buy
09:16:09	\$ / R On 15-Mar-10			Currency Future	1	10,000	81.48	Client	Buy
09:42:35	\$ / R On 14-Dec-09			Currency Future	1	2,000	15.98	Client	Buy
09:46:14	\$ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Member	Sell
09:56:45	\$ / R On 14-Dec-09			Currency Future	1	100,000	799.13	Client	Buy
10:10:00	\$ / R On 14-Sep-09			Currency Future	1	4,000	31.46	Client	Buy
10:46:52	\$ / R On 14-Sep-09			Currency Future	1	40,000	0.00	Member	Sell
10:46:52	\$ / R On 14-Sep-09			Currency Future	1	40,000	448.80	Member	Buy
10:51:03	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Member	Sell
10:56:52	\$ / R On 14-Sep-09			Currency Future	1	1,000	7.87	Client	Buy
11:31:22	\$ / R On 14-Sep-09			Currency Future	1	5,000	39.25	Client	Buy
11:39:17	\$ / R On 14-Dec-09			Currency Future	1	60,000	478.80	Client	Buy
11:39:31	\$ / R On 14-Dec-09			Currency Future	1	60,000	478.80	Client	Buy
11:40:07	\$ / R On 14-Dec-09			Currency Future	1	20,000	158.98	Client	Buy
11:41:48	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Member	Sell
12:06:56	\$ / R On 14-Dec-09			Currency Future	1	6,000	0.00	Member	Sell
12:08:42	\$ / R On 14-Sep-09			Currency Future	1	70,000	0.00	Member	Sell
12:08:42	\$ / R On 14-Sep-09			Currency Future	1	70,000	550.38	Client	Buy
12:09:03	\$ / R On 14-Sep-09			Currency Future	1	70,000	0.00	Client	Sell
12:09:03	\$ / R On 14-Sep-09			Currency Future	1	70,000	547.34	Member	Buy

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12:27:06	\$ / R On 14-Sep-09			Currency Future	1	3,000	23.53	Client	Buy
12:35:22	\$ / R On 14-Sep-09			Currency Future	1	50,000	392.45	Member	Buy
12:37:10	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Member	Sell
12:37:10	\$ / R On 14-Sep-09			Currency Future	1	50,000	392.95	Client	Buy
12:40:11	\$ / R On 14-Sep-09			Currency Future	1	10,000	78.60	Client	Buy
13:12:22	\$ / R On 14-Sep-09			Currency Future	1	1,000	7.86	Client	Buy
13:29:08	\$ / R On 14-Sep-09			Currency Future	1	15,000	117.54	Client	Buy
13:29:08	\$ / R On 14-Sep-09			Currency Future	1	5,000	39.18	Client	Buy
13:29:24	\$ / R On 14-Sep-09			Currency Future	1	5,000	39.16	Client	Buy
13:45:23	\$ / R On 15-Mar-10			Currency Future	1	100,000	809.80	Client	Buy
13:48:00	\$ / R On 14-Dec-09			Currency Future	1	3,000	23.91	Client	Buy
14:42:34	\$ / R On 14-Sep-09			Currency Future	1	3,000	23.49	Client	Buy
14:46:39	\$ / R On 14-Dec-09			Currency Future	1	1,000	7.96	Client	Buy
14:50:02	\$ / R On 14-Dec-09			Currency Future	1	4,000	31.80	Client	Buy
14:50:09	\$ / R On 15-Mar-10			Currency Future	1	3,000	24.24	Client	Buy
14:56:35	\$ / R On 14-Sep-09			Currency Future	1	1,000	7.82	Client	Buy
14:56:36	\$ / R On 14-Dec-09			Currency Future	1	1,000	7.95	Client	Buy
14:56:44	\$ / R On 14-Dec-09			Currency Future	1	20,000	158.92	Client	Buy
15:14:22	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Member	Sell
15:14:22	\$ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Member	Sell
15:14:22	\$ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Member	Sell
15:15:24	\$ / R On 14-Sep-09			Currency Future	1	15,000	117.23	Client	Buy
15:19:11	\$ / R On 14-Sep-09			Currency Future	1	10,000	78.15	Client	Buy
15:20:10	\$ / R On 14-Sep-09			Currency Future	1	5,000	39.08	Client	Buy
15:20:11	\$ / R On 14-Sep-09			Currency Future	1	50,000	390.50	Member	Buy
15:20:20	\$ / R On 14-Dec-09			Currency Future	1	17,000	134.98	Client	Buy
15:39:07	\$ / R On 14-Sep-09			Currency Future	1	200,000	0.00	Member	Sell
15:40:37	\$ / R On 14-Sep-09			Currency Future	1	200,000	1,562.66	Client	Buy
15:45:11	\$ / R On 14-Sep-09			Currency Future	1	20,000	0.00	Member	Sell
15:45:57	\$ / R On 14-Dec-09			Currency Future	1	20,000	158.95	Client	Buy
15:54:54	\$ / R On 14-Sep-09			Currency Future	1	1,000	7.82	Client	Buy
15:57:24	\$ / R On 14-Sep-09			Currency Future	1	5,000	39.08	Client	Buy
15:58:05	\$ / R On 14-Dec-09			Currency Future	1	6,000	47.83	Client	Buy
15:58:23	\$ / R On 14-Dec-09			Currency Future	1	100,000	795.09	Client	Buy
15:58:35	\$ / R On 14-Dec-09			Currency Future	1	100,000	795.09	Client	Buy
15:59:53	\$ / R On 14-Dec-09			Currency Future	1	3,000	23.82	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:59:59	\$ / R On 14-Dec-09			Currency Future	1	5,000	39.66	Client	Buy
16:00:19	\$ / R On 14-Sep-09			Currency Future	1	25,000	194.88	Client	Buy
16:00:19	\$ / R On 14-Sep-09			Currency Future	1	10,000	77.90	Client	Buy
16:00:19	\$ / R On 14-Dec-09			Currency Future	1	3,000	23.79	Client	Buy
16:00:19	\$ / R On 15-Mar-10			Currency Future	1	5,000	40.25	Client	Buy
16:02:44	\$ / R On 15-Mar-10			Currency Future	1	10,000	0.00	Client	Sell
16:02:47	\$ / R On 14-Sep-09			Currency Future	1	20,000	156.27	Client	Buy
16:03:44	\$ / R On 14-Sep-09			Currency Future	1	128,000	0.00	Member	Sell
16:10:24	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
16:10:24	\$ / R On 14-Sep-09			Currency Future	1	5,000	38.95	Client	Buy
16:14:14	\$ / R On 14-Sep-09			Currency Future	1	128,000	997.68	Client	Buy
16:16:00	\$ / R On 14-Dec-09			Currency Future	1	40,000	317.50	Client	Buy
16:16:21	\$ / R On 14-Dec-09			Currency Future	1	40,000	317.50	Client	Buy
16:18:05	\$ / R On 14-Sep-09			Currency Future	1	400,000	3,123.60	Client	Buy
16:18:05	\$ / R On 14-Sep-09			Currency Future	1	400,000	0.00	Member	Sell
16:32:57	\$ / R On 14-Dec-09			Currency Future	1	250,000	0.00	Member	Sell
16:37:01	\$ / R On 14-Dec-09			Currency Future	1	250,000	1,986.65	Member	Buy
16:37:14	\$ / R On 14-Dec-09			Currency Future	1	250,000	1,989.15	Client	Buy
16:37:14	\$ / R On 14-Dec-09			Currency Future	1	250,000	0.00	Member	Sell
16:40:55	\$ / R On 14-Dec-09			Currency Future	1	10,000	79.38	Client	Buy
16:40:55	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
16:44:46	\$ / R On 14-Dec-09			Currency Future	1	50,000	397.50	Client	Buy
16:44:53	\$ / R On 14-Dec-09			Currency Future	1	7,000	0.00	Client	Sell
16:44:53	\$ / R On 14-Dec-09			Currency Future	1	7,000	55.56	Client	Buy
Total for \$ / R Currency Future:					85	4,671,000	20,803.41		

09:06:30	£ / R On 14-Sep-09			Currency Future	1	30,000	0.00	Member	Sell
09:10:58	£ / R On 14-Sep-09			Currency Future	1	4,000	0.00	Client	Sell
09:11:10	£ / R On 14-Sep-09			Currency Future	1	30,000	386.83	Client	Buy
10:18:06	£ / R On 14-Sep-09			Currency Future	1	2,000,000	0.00	Member	Sell
10:18:06	£ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Member	Sell
10:18:38	£ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Member	Sell
10:19:44	£ / R On 14-Dec-09			Currency Future	1	10,000	130.75	Member	Buy
10:19:51	£ / R On 14-Dec-09			Currency Future	1	10,000	130.80	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
10:26:06	£ / R On 15-Mar-10			Currency Future	1	2,000	26.59	Client	Buy
10:56:34	£ / R On 14-Sep-09			Currency Future	1	1,000	12.85	Client	Buy
11:11:56	£ / R On 14-Sep-09			Currency Future	1	2,000,000	25,754.60	Client	Buy
14:50:21	£ / R On 15-Mar-10			Currency Future	1	90,000	1,192.06	Client	Buy
15:11:13	£ / R On 14-Sep-09			Currency Future	1	20,000	256.78	Client	Buy
15:59:56	£ / R On 15-Mar-10			Currency Future	1	2,000	26.49	Client	Buy
16:00:19	£ / R On 14-Dec-09			Currency Future	1	5,000	65.05	Client	Buy
16:00:19	£ / R On 14-Dec-09			Currency Future	1	5,000	65.13	Client	Buy
16:09:25	£ / R On 14-Dec-09			Currency Future	1	2,000	26.00	Client	Buy
16:18:42	£ / R On 14-Dec-09			Currency Future	1	250,000	3,255.63	Client	Buy
16:18:42	£ / R On 14-Dec-09			Currency Future	1	250,000	0.00	Member	Sell
Total for £ / R Currency Future:					19	4,731,000	31,329.55		
09:11:53	€ / R On 14-Sep-09			Currency Future	1	10,000	112.50	Client	Buy
09:32:48	€ / R On 14-Dec-09	12.50	Call	Currency Future	1	80,000	0.00	Member	Sell
09:36:37	€ / R On 14-Dec-09	12.50	Call	Currency Future	1	80,000	0.00	Member	Buy
10:46:19	€ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Member	Sell
10:46:19	€ / R On 14-Sep-09			Currency Future	1	5,000	39.15	Member	Buy
12:28:25	€ / R On 14-Dec-09			Currency Future	1	13,000	148.20	Client	Buy
14:50:32	€ / R On 14-Dec-09			Currency Future	1	10,000	113.90	Client	Buy
16:48:05	€ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Member	Sell
16:51:02	€ / R On 14-Dec-09			Currency Future	1	10,000	113.95	Member	Buy
Total for € / R Currency Future:					9	223,000	527.70		
14:22:14	R209 On 05-Nov-09	7.50	Call	Option on Bond Future	1	96,000,000	0.00	Client	Sell
14:22:14	R209 On 05-Nov-09	7.50	Call	Option on Bond Future	1	96,000,000	0.00	Client	Buy
14:23:13	R209 On 05-Nov-09	7.50	Put	Option on Bond Future	1	96,000,000	0.00	Client	Buy
14:23:13	R209 On 05-Nov-09	7.50	Put	Option on Bond Future	1	96,000,000	0.00	Client	Sell
Total for R209 Bond Future:					4	384,000,000	0.00		
09:12:48	ZAAD On 14-Dec-09			Currency Future	1	1,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:12:48	ZAAD On 14-Dec-09			Currency Future	1	1,000	6.62	Client	Buy
14:50:31	ZAAD On 14-Dec-09			Currency Future	1	190,000	1,254.76	Member	Buy
14:51:10	ZAAD On 14-Dec-09			Currency Future	1	190,000	0.00	Member	Sell
Total for ZAAD Currency Future:					4	382,000	1,261.38		
Grand Total for all Instruments:					121	394,007,000	53,922.03		