



Derivatives Matched Trades Report

Report for 15/07/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:04:40	\$ / R On 14-Dec-09			Currency Future	1	1,000	8.47	Client	Buy
09:49:42	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
09:53:47	\$ / R On 14-Sep-09			Currency Future	1	15,000	0.00	Client	Sell
10:17:19	\$ / R On 14-Sep-09			Currency Future	1	30,000	0.00	Client	Sell
10:36:03	\$ / R On 14-Sep-09			Currency Future	1	50,000	414.30	Member	Buy
10:36:12	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Member	Sell
10:36:35	\$ / R On 14-Dec-09			Currency Future	1	5,000	42.25	Client	Buy
11:38:23	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	8,275.50	Member	Buy
11:50:54	\$ / R On 14-Sep-09			Currency Future	1	10,000	82.72	Client	Buy
12:07:23	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	0.00	Client	Sell
13:01:05	\$ / R On 14-Sep-09			Currency Future	1	500,000	0.00	Member	Sell
13:02:20	\$ / R On 15-Mar-10			Currency Future	1	3,000	25.67	Client	Buy
13:09:33	\$ / R On 14-Sep-09			Currency Future	1	500,000	4,133.80	Client	Buy
14:16:49	\$ / R On 14-Sep-09			Currency Future	1	5,000	41.30	Client	Buy
14:34:07	\$ / R On 14-Sep-09			Currency Future	1	1,000	8.26	Client	Buy
14:48:47	\$ / R On 14-Sep-09			Currency Future	1	100,000	826.85	Client	Buy
14:52:26	\$ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Member	Sell
15:24:09	\$ / R On 14-Sep-09			Currency Future	1	100,000	826.55	Client	Buy
16:32:12	\$ / R On 14-Sep-09			Currency Future	1	10,000	82.52	Client	Buy
16:35:15	\$ / R On 14-Sep-09			Currency Future	1	8,500,000	69,952.45	Member	Buy
16:44:25	\$ / R On 14-Sep-09			Currency Future	1	5,000	41.28	Client	Buy
16:44:25	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
16:48:39	\$ / R On 14-Sep-09			Currency Future	1	8,500,000	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:					23	20,500,000	84,761.91		
09:11:09	£ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
Total for £ / R Currency Future:					1	5,000	0.00		
10:33:02	R186 On 06-Aug-09			Bond Future	1	1,000,000	11,195.62	Member	Buy
10:36:53	R186 On 06-Aug-09			Bond Future	1	1,000,000	0.00	Client	Sell
Total for R186 Bond Future:					2	2,000,000	11,195.62		
16:01:04	R204 On 06-Aug-09			Bond Future	1	14,000,000	0.00	Member	Sell
16:01:04	R204 On 06-Aug-09			Bond Future	1	14,000,000	131,133.59	Client	Buy
16:01:28	R204 On 06-Aug-09			Bond Future	1	1,200,000	0.00	Member	Sell
16:01:28	R204 On 06-Aug-09			Bond Future	1	1,200,000	11,240.02	Client	Buy
Total for R204 Bond Future:					4	30,400,000	142,373.61		
10:33:02	R209 On 06-Aug-09			Bond Future	1	700,000	5,292.10	Member	Buy
10:37:19	R209 On 06-Aug-09			Bond Future	1	700,000	0.00	Client	Sell
Total for R209 Bond Future:					2	1,400,000	5,292.10		
09:00:19	ZAAD On 14-Sep-09			Currency Future	1	50,000	327.50	Member	Buy
10:39:16	ZAAD On 14-Sep-09			Currency Future	1	50,000	0.00	Client	Sell
Total for ZAAD Currency Future:					2	100,000	327.50		
Grand Total for all Instruments:					34	54,405,000	243,950.74		