



Derivatives Matched Trades Report

Report for 19/08/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:12:31	\$ / R On 14-Sep-09			Currency Future	1	59,000	479.32	Member	Buy
09:12:31	\$ / R On 14-Sep-09			Currency Future	1	59,000	0.00	Client	Sell
10:20:05	\$ / R On 14-Sep-09			Currency Future	1	5,000	40.98	Member	Buy
10:20:05	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
10:29:14	\$ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Member	Sell
10:29:14	\$ / R On 14-Dec-09			Currency Future	1	100,000	836.00	Client	Buy
10:57:48	\$ / R On 14-Sep-09			Currency Future	1	1,575,000	0.00	Member	Sell
11:06:24	\$ / R On 14-Sep-09			Currency Future	1	1,575,000	12,803.81	Member	Buy
11:39:25	\$ / R On 14-Sep-09			Currency Future	1	40,000	0.00	Client	Sell
13:08:40	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Member	Sell
15:36:05	\$ / R On 14-Sep-09			Currency Future	1	1,000	8.13	Member	Buy
16:00:07	\$ / R On 14-Sep-09			Currency Future	1	2,000	16.24	Client	Buy
16:02:41	\$ / R On 14-Sep-09			Currency Future	1	10,000	81.08	Client	Buy
16:05:51	\$ / R On 14-Sep-09			Currency Future	1	6,000	48.65	Client	Buy
16:15:35	\$ / R On 14-Sep-09			Currency Future	1	50,000	404.43	Member	Buy
16:15:36	\$ / R On 14-Sep-09			Currency Future	1	1,000	8.09	Member	Buy
16:15:36	\$ / R On 14-Sep-09			Currency Future	1	1,000	8.08	Member	Buy
16:15:37	\$ / R On 14-Sep-09			Currency Future	1	22,000	177.84	Member	Buy
16:16:31	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Member	Sell
16:16:48	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Member	Sell
16:17:07	\$ / R On 14-Sep-09			Currency Future	1	22,000	0.00	Member	Sell
16:21:04	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Client	Sell
16:21:06	\$ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell
16:23:31	\$ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Member	Sell
16:23:46	\$ / R On 14-Sep-09			Currency Future	1	20,000	0.00	Client	Sell

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16:23:46	\$ / R On 14-Sep-09			Currency Future	1	20,000	162.10	Client	Buy
16:28:20	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
16:28:20	\$ / R On 14-Sep-09			Currency Future	1	10,000	81.05	Client	Buy
16:29:00	\$ / R On 14-Sep-09			Currency Future	1	2,000	16.21	Client	Buy
16:29:00	\$ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell
16:30:39	\$ / R On 14-Dec-09			Currency Future	1	5,000	41.20	Client	Buy
16:31:47	\$ / R On 14-Sep-09			Currency Future	1	4,000	32.40	Client	Buy
16:31:48	\$ / R On 14-Dec-09			Currency Future	1	2,000	16.47	Client	Buy
16:33:33	\$ / R On 14-Sep-09			Currency Future	1	2,000	16.23	Client	Buy
16:34:14	\$ / R On 14-Dec-09			Currency Future	1	2,000	16.44	Client	Buy
16:34:14	\$ / R On 15-Mar-10			Currency Future	1	35,000	292.25	Client	Buy
16:37:52	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
16:37:52	\$ / R On 14-Sep-09			Currency Future	1	5,000	40.35	Client	Buy
16:38:42	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
16:38:42	\$ / R On 14-Sep-09			Currency Future	1	1,000	8.06	Client	Buy
16:40:32	\$ / R On 14-Sep-09			Currency Future	1	82,000	0.00	Client	Sell
16:40:32	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
16:40:32	\$ / R On 14-Sep-09			Currency Future	1	10,000	80.60	Client	Buy
16:51:22	\$ / R On 14-Sep-09			Currency Future	1	1,000	8.08	Client	Buy
16:51:22	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
16:55:51	\$ / R On 14-Sep-09			Currency Future	1	30,000	0.00	Member	Sell
16:56:53	\$ / R On 14-Sep-09			Currency Future	1	30,000	242.99	Client	Buy
Total for \$ / R Currency Future:					47	3,980,000	15,967.06		
10:32:30	£ / R On 14-Dec-09			Currency Future	1	2,000	27.16	Client	Buy
Total for £ / R Currency Future:					1	2,000	27.16		
13:07:14	€ / R On 14-Dec-09			Currency Future	1	15,000	175.27	Client	Buy
16:42:59	€ / R On 14-Dec-09			Currency Future	1	60,000	702.12	Client	Buy
Total for € / R Currency Future:					2	75,000	877.39		

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:32:08	R186 On 05-Nov-09	9.00	Put	Option on Bond Future	1	96,000,000	0.00	Client	Buy
08:32:08	R186 On 05-Nov-09	9.00	Put	Option on Bond Future	1	96,000,000	0.00	Client	Sell
08:32:37	R186 On 05-Nov-09	7.50	Call	Option on Bond Future	1	96,000,000	0.00	Client	Buy
08:32:37	R186 On 05-Nov-09	7.50	Call	Option on Bond Future	1	96,000,000	0.00	Client	Sell
Total for R186 Bond Future:					4	384,000,000	0.00		
08:01:50	R209 On 05-Nov-09	9.75	Put	Option on Bond Future	1	47,000,000	0.00	Client	Sell
08:01:50	R209 On 05-Nov-09	9.75	Put	Option on Bond Future	1	47,000,000	0.00	Client	Buy
08:13:13	R209 On 05-Nov-09	9.75	Put	Option on Bond Future	1	47,000,000	0.00	Client	Sell
08:13:13	R209 On 05-Nov-09	9.75	Put	Option on Bond Future	1	47,000,000	0.00	Client	Buy
08:27:08	R209 On 05-Nov-09	9.75	Put	Option on Bond Future	1	47,000,000	0.00	Client	Buy
08:27:08	R209 On 05-Nov-09	9.75	Put	Option on Bond Future	1	47,000,000	0.00	Client	Sell
08:27:49	R209 On 05-Nov-09	9.00	Put	Option on Bond Future	1	96,000,000	0.00	Client	Sell
08:27:49	R209 On 05-Nov-09	9.00	Put	Option on Bond Future	1	96,000,000	0.00	Client	Buy
08:28:20	R209 On 05-Nov-09	7.50	Call	Option on Bond Future	1	96,000,000	0.00	Client	Buy
08:28:20	R209 On 05-Nov-09	7.50	Call	Option on Bond Future	1	96,000,000	0.00	Client	Sell
08:28:45	R209 On 05-Nov-09	7.00	Call	Option on Bond Future	1	96,000,000	0.00	Client	Buy
08:28:45	R209 On 05-Nov-09	7.00	Call	Option on Bond Future	1	96,000,000	0.00	Client	Sell
08:30:20	R209 On 04-Feb-10	7.50	Call	Option on Bond Future	1	48,000,000	0.00	Client	Sell
08:30:20	R209 On 04-Feb-10	7.50	Call	Option on Bond Future	1	48,000,000	0.00	Client	Buy
08:31:15	R209 On 05-Nov-09	9.00	Put	Option on Bond Future	1	96,000,000	0.00	Client	Sell
08:31:15	R209 On 05-Nov-09	9.00	Put	Option on Bond Future	1	96,000,000	0.00	Client	Buy
08:31:36	R209 On 05-Nov-09	7.50	Put	Option on Bond Future	1	96,000,000	0.00	Client	Sell
08:31:36	R209 On 05-Nov-09	7.50	Put	Option on Bond Future	1	96,000,000	0.00	Client	Buy
Total for R209 Bond Future:					18	1,338,000,000	0.00		
09:40:50	ZAAD On 14-Sep-09			Currency Future	1	2,000,000	0.00	Member	Sell
09:58:52	ZAAD On 14-Sep-09			Currency Future	1	2,000,000	13,319.60	Client	Buy
Total for ZAAD Currency Future:					2	4,000,000	13,319.60		

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
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Grand Total for all Instruments:					74	1,730,057,000	30,191.21		
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