



Derivatives Matched Trades Report

Report for 28/07/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:03:30	\$ / R On 14-Dec-09			Currency Future	1	50,000	398.80	Client	Buy
09:03:38	\$ / R On 14-Sep-09			Currency Future	1	8,000	62.70	Client	Buy
09:05:27	\$ / R On 14-Sep-09			Currency Future	1	5,000	39.15	Client	Buy
09:07:27	\$ / R On 14-Dec-09			Currency Future	1	4,000	31.88	Client	Buy
09:10:31	\$ / R On 14-Sep-09			Currency Future	1	250,000	0.00	Member	Sell
09:10:48	\$ / R On 14-Sep-09			Currency Future	1	250,000	1,956.25	Member	Buy
09:12:07	\$ / R On 14-Dec-09			Currency Future	1	3,000	23.91	Client	Buy
09:14:31	\$ / R On 14-Sep-09			Currency Future	1	1,000	7.81	Client	Buy
09:14:31	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
09:15:28	\$ / R On 14-Sep-09			Currency Future	1	250,000	0.00	Member	Sell
09:15:28	\$ / R On 14-Sep-09			Currency Future	1	250,000	1,958.75	Client	Buy
09:21:13	\$ / R On 14-Sep-09			Currency Future	1	73,000	0.00	Client	Sell
09:21:13	\$ / R On 14-Sep-09			Currency Future	1	73,000	570.50	Member	Buy
09:21:39	\$ / R On 14-Sep-09			Currency Future	1	174,000	1,357.20	Member	Buy
09:21:39	\$ / R On 14-Sep-09			Currency Future	1	174,000	0.00	Client	Sell
09:22:49	\$ / R On 14-Sep-09			Currency Future	1	19,000	148.30	Client	Buy
09:30:25	\$ / R On 14-Dec-09			Currency Future	1	500,000	0.00	Member	Sell
09:35:55	\$ / R On 15-Mar-10			Currency Future	1	1,000	8.10	Client	Buy
09:42:09	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Member	Sell
09:42:09	\$ / R On 14-Sep-09			Currency Future	1	1,000	7.84	Client	Buy
09:44:39	\$ / R On 14-Sep-09			Currency Future	1	5,000	39.00	Client	Buy
09:47:46	\$ / R On 14-Dec-09			Currency Future	1	1,000	7.95	Client	Buy
09:47:46	\$ / R On 14-Dec-09			Currency Future	1	8,000	63.57	Client	Buy
09:47:46	\$ / R On 14-Dec-09			Currency Future	1	1,000	7.95	Client	Buy
09:49:56	\$ / R On 14-Dec-09			Currency Future	1	500,000	3,981.75	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:57:43	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	7,794.00	Member	Buy
10:00:04	\$ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Member	Sell
10:13:37	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	0.00	Client	Sell
10:22:10	\$ / R On 14-Sep-09			Currency Future	1	5,000,000	38,927.00	Member	Buy
10:40:18	\$ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Member	Sell
10:40:34	\$ / R On 14-Dec-09			Currency Future	1	20,000	159.17	Member	Buy
11:04:45	\$ / R On 14-Sep-09			Currency Future	1	20,000	156.27	Member	Buy
11:59:33	\$ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell
12:00:23	\$ / R On 14-Sep-09			Currency Future	1	20,000	0.00	Client	Sell
12:00:51	\$ / R On 14-Sep-09			Currency Future	1	5,000,000	0.00	Client	Sell
12:01:14	\$ / R On 14-Dec-09			Currency Future	1	100,000	794.37	Client	Buy
12:02:58	\$ / R On 14-Sep-09			Currency Future	1	4,000	0.00	Client	Sell
12:09:15	\$ / R On 14-Sep-09			Currency Future	1	44,000	0.00	Client	Sell
13:45:18	\$ / R On 14-Sep-09			Currency Future	1	4,000	31.53	Member	Buy
13:46:19	\$ / R On 14-Sep-09			Currency Future	1	4,000	0.00	Client	Sell
13:46:40	\$ / R On 15-Mar-10			Currency Future	1	5,000	40.91	Client	Buy
14:03:56	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
14:09:06	\$ / R On 14-Sep-09			Currency Future	1	10,000	79.14	Client	Buy
14:15:34	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	0.00	Member	Sell
14:31:54	\$ / R On 14-Sep-09			Currency Future	1	8,407,000	66,079.02	Member	Buy
14:36:49	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	7,893.20	Client	Buy
14:38:33	\$ / R On 14-Sep-09			Currency Future	1	8,407,000	0.00	Member	Sell
14:44:03	\$ / R On 14-Dec-09			Currency Future	1	2,000	16.11	Client	Buy
14:45:29	\$ / R On 14-Dec-09			Currency Future	1	1,000	8.05	Client	Buy
14:47:08	\$ / R On 14-Dec-09			Currency Future	1	2,000	16.11	Client	Buy
14:54:43	\$ / R On 14-Sep-09			Currency Future	1	8,407,000	0.00	Member	Sell
14:55:11	\$ / R On 14-Sep-09			Currency Future	1	8,407,000	0.00	Member	Sell
14:57:50	\$ / R On 14-Sep-09			Currency Future	1	8,407,000	66,079.02	Member	Buy
14:58:11	\$ / R On 14-Sep-09			Currency Future	1	8,407,000	66,079.02	Member	Buy
15:27:04	\$ / R On 14-Sep-09			Currency Future	1	3,000	23.76	Client	Buy
15:27:04	\$ / R On 14-Sep-09			Currency Future	1	3,000	0.00	Client	Sell
15:27:58	\$ / R On 14-Sep-09			Currency Future	1	260,000	0.00	Member	Sell
15:29:02	\$ / R On 14-Dec-09			Currency Future	1	1,000	8.08	Client	Buy
15:31:42	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
15:40:26	\$ / R On 14-Sep-09			Currency Future	1	8,000	0.00	Client	Sell
15:40:26	\$ / R On 14-Sep-09			Currency Future	1	42,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:40:26	\$ / R On 14-Sep-09			Currency Future	1	42,000	332.43	Client	Buy
15:40:26	\$ / R On 14-Sep-09			Currency Future	1	8,000	63.37	Client	Buy
15:41:14	\$ / R On 14-Sep-09			Currency Future	1	260,000	2,062.58	Client	Buy
15:41:42	\$ / R On 14-Sep-09			Currency Future	1	8,000	63.32	Client	Buy
15:42:37	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Member	Sell
15:43:22	\$ / R On 14-Sep-09			Currency Future	1	50,000	395.50	Member	Buy
16:02:13	\$ / R On 14-Sep-09			Currency Future	1	50,000	395.50	Member	Buy
16:02:42	\$ / R On 14-Sep-09			Currency Future	1	50,000	395.50	Member	Buy
16:10:51	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Member	Sell
16:11:13	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Member	Sell
16:11:52	\$ / R On 14-Sep-09			Currency Future	1	50,000	395.00	Member	Buy
16:11:52	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Client	Sell
16:44:25	\$ / R On 14-Sep-09			Currency Future	1	9,000	71.46	Client	Buy
16:44:25	\$ / R On 14-Sep-09			Currency Future	1	9,000	0.00	Client	Sell
16:47:17	\$ / R On 14-Sep-09			Currency Future	1	10,000	79.47	Client	Buy
16:47:17	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
16:47:20	\$ / R On 14-Sep-09	8.20	Call	Currency Future	1	7,000	0.00	Member	Sell
16:49:06	\$ / R On 14-Sep-09	8.20	Call	Currency Future	1	7,000	0.00	Member	Buy
16:49:40	\$ / R On 14-Sep-09			Currency Future	1	6,000	0.00	Client	Sell
16:49:40	\$ / R On 14-Sep-09			Currency Future	1	6,000	47.68	Client	Buy
16:54:39	\$ / R On 14-Sep-09			Currency Future	1	54,000	429.14	Client	Buy
16:58:27	\$ / R On 14-Sep-09			Currency Future	1	4,000	31.78	Client	Buy
Total for \$ / R Currency Future:					83	68,575,000	269,618.87		
13:00:35	£ / R On 14-Sep-09			Currency Future	1	4,120,000	53,236.58	Member	Buy
13:01:02	£ / R On 14-Sep-09			Currency Future	1	20,000	0.00	Member	Sell
13:03:47	£ / R On 14-Sep-09			Currency Future	1	20,000	259.70	Client	Buy
13:15:34	£ / R On 14-Sep-09			Currency Future	1	1,000,000	12,957.50	Member	Buy
13:21:49	£ / R On 15-Mar-10			Currency Future	1	1,000	13.44	Client	Buy
13:37:29	£ / R On 14-Sep-09			Currency Future	1	7,000	91.26	Client	Buy
13:49:40	£ / R On 14-Sep-09			Currency Future	1	1,000,000	0.00	Client	Sell
14:39:04	£ / R On 14-Sep-09			Currency Future	1	4,120,000	0.00	Member	Sell
15:08:34	£ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Member	Sell
15:20:20	£ / R On 14-Dec-09			Currency Future	1	20,000	263.93	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
Total for £ / R Currency Future:					10	10,328,000	66,822.41		
10:17:42	€ / R On 14-Sep-09			Currency Future	1	5,000	55.82	Client	Buy
13:05:17	€ / R On 14-Sep-09			Currency Future	1	1,868,000	20,898.25	Member	Buy
13:23:02	€ / R On 15-Mar-10			Currency Future	1	1,000	0.00	Client	Sell
13:31:47	€ / R On 14-Sep-09			Currency Future	1	10,000	112.00	Member	Buy
13:32:42	€ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
13:37:30	€ / R On 14-Sep-09			Currency Future	1	10,000	112.24	Member	Buy
13:37:37	€ / R On 14-Sep-09			Currency Future	1	20,000	0.00	Client	Sell
13:37:57	€ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
14:46:13	€ / R On 14-Sep-09			Currency Future	1	141,000	0.00	Member	Sell
14:46:13	€ / R On 14-Sep-09			Currency Future	1	141,000	1,586.25	Client	Buy
14:46:35	€ / R On 14-Sep-09			Currency Future	1	278,000	3,127.50	Client	Buy
14:46:35	€ / R On 14-Sep-09			Currency Future	1	278,000	0.00	Member	Sell
14:46:55	€ / R On 14-Sep-09			Currency Future	1	155,000	0.00	Member	Sell
14:46:55	€ / R On 14-Sep-09			Currency Future	1	155,000	1,743.75	Client	Buy
14:48:22	€ / R On 14-Sep-09			Currency Future	1	1,868,000	0.00	Member	Sell
16:05:02	€ / R On 14-Sep-09			Currency Future	1	220,000	0.00	Member	Sell
16:24:04	€ / R On 14-Sep-09			Currency Future	1	220,000	2,473.68	Client	Buy
Total for € / R Currency Future:					17	5,390,000	30,109.49		
10:01:53	ZAAD On 14-Dec-09			Currency Future	1	9,000	58.99	Client	Buy
11:20:10	ZAAD On 14-Sep-09			Currency Future	1	55,600,000	359,037.00	Member	Buy
12:02:50	ZAAD On 14-Sep-09			Currency Future	1	55,600,000	0.00	Client	Sell
16:21:16	ZAAD On 14-Sep-09			Currency Future	1	50,000	326.60	Member	Buy
16:24:28	ZAAD On 14-Sep-09			Currency Future	1	50,000	0.00	Client	Sell
Total for ZAAD Currency Future:					5	111,309,000	359,422.59		
Grand Total for all Instruments:					115	195,602,000	725,973.37		