



# Derivatives Matched Trades Report

Report for 05/08/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:04:03	\$ / R On 14-Sep-09			Currency Future	1	20,000	0.00	Member	Sell
09:05:54	\$ / R On 14-Sep-09			Currency Future	1	20,000	160.18	Client	Buy
09:07:54	\$ / R On 14-Sep-09			Currency Future	1	10,000	79.87	Member	Buy
09:08:19	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Member	Sell
09:15:00	\$ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Client	Sell
09:16:13	\$ / R On 14-Jun-10	9.40	Call	Currency Future	1	181,000	0.00	Client	Sell
09:16:13	\$ / R On 14-Jun-10	9.40	Call	Currency Future	1	181,000	0.00	Client	Buy
09:16:59	\$ / R On 14-Jun-10	12.15	Call	Currency Future	1	181,000	0.00	Client	Sell
09:16:59	\$ / R On 14-Jun-10	12.15	Call	Currency Future	1	181,000	0.00	Client	Buy
09:23:14	\$ / R On 14-Sep-09			Currency Future	1	14,000	0.00	Client	Sell
09:28:17	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
09:48:41	\$ / R On 14-Sep-09			Currency Future	1	200,000	1,595.78	Member	Buy
09:49:56	\$ / R On 14-Sep-09			Currency Future	1	5,000	39.88	Client	Buy
09:49:56	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
10:01:08	\$ / R On 14-Sep-09			Currency Future	1	150,000	1,195.20	Member	Buy
10:01:55	\$ / R On 14-Dec-09	13.00	Call	Currency Future	1	71,000	0.00	Client	Sell
10:01:55	\$ / R On 14-Dec-09	13.00	Call	Currency Future	1	71,000	0.00	Client	Buy
10:07:09	\$ / R On 15-Mar-10	11.05	Call	Currency Future	1	113,000	0.00	Client	Buy
10:07:09	\$ / R On 15-Mar-10	11.05	Call	Currency Future	1	113,000	0.00	Client	Sell
10:09:37	\$ / R On 14-Sep-09			Currency Future	1	4,000	31.90	Client	Buy
10:09:37	\$ / R On 14-Sep-09			Currency Future	1	4,000	0.00	Client	Sell
10:10:29	\$ / R On 14-Sep-09			Currency Future	1	150,000	0.00	Member	Sell
10:13:15	\$ / R On 15-Mar-10	9.15	Call	Currency Future	1	113,000	0.00	Client	Buy
10:13:15	\$ / R On 15-Mar-10	9.15	Call	Currency Future	1	113,000	0.00	Client	Sell
10:27:11	\$ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
10:27:11	\$ / R On 14-Sep-09			Currency Future	1	2,000	15.94	Client	Buy
10:30:01	\$ / R On 14-Sep-09			Currency Future	1	8,000	63.76	Client	Buy
10:30:47	\$ / R On 14-Sep-09			Currency Future	1	10,000	79.68	Client	Buy
10:31:04	\$ / R On 14-Sep-09			Currency Future	1	30,000	238.95	Client	Buy
10:32:05	\$ / R On 14-Sep-09			Currency Future	1	20,000	159.20	Client	Buy
10:42:50	\$ / R On 14-Sep-09			Currency Future	1	475,000	0.00	Client	Sell
10:42:50	\$ / R On 14-Sep-09			Currency Future	1	475,000	3,709.04	Client	Buy
11:33:51	\$ / R On 14-Sep-09			Currency Future	1	41,000	0.00	Client	Sell
12:00:34	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
12:09:33	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	0.00	Member	Sell
12:29:56	\$ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell
12:35:18	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	7,960.10	Client	Buy
12:47:41	\$ / R On 14-Sep-09			Currency Future	1	19,000	0.00	Client	Sell
13:05:14	\$ / R On 14-Sep-09			Currency Future	1	2,500,000	19,863.00	Member	Buy
13:24:41	\$ / R On 14-Sep-09			Currency Future	1	70,000	556.22	Member	Buy
13:40:06	\$ / R On 14-Sep-09			Currency Future	1	200,000	0.00	Client	Sell
13:40:23	\$ / R On 14-Sep-09			Currency Future	1	2,500,000	0.00	Client	Sell
13:54:03	\$ / R On 14-Sep-09			Currency Future	1	124,000	0.00	Client	Sell
13:54:03	\$ / R On 14-Sep-09			Currency Future	1	124,000	985.80	Member	Buy
14:15:04	\$ / R On 14-Sep-09			Currency Future	1	100,000	796.09	Member	Buy
14:17:00	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
14:19:15	\$ / R On 14-Sep-09			Currency Future	1	70,000	0.00	Client	Sell
14:31:57	\$ / R On 14-Sep-09			Currency Future	1	1,000	7.97	Member	Buy
14:32:23	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
14:33:33	\$ / R On 14-Sep-09			Currency Future	1	4,000	0.00	Client	Sell
14:41:57	\$ / R On 14-Sep-09			Currency Future	1	6,000	0.00	Client	Sell
14:43:23	\$ / R On 14-Sep-09			Currency Future	1	40,000	319.46	Member	Buy
14:43:36	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
14:43:36	\$ / R On 14-Sep-09			Currency Future	1	15,000	0.00	Client	Sell
14:43:36	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
14:43:36	\$ / R On 14-Sep-09			Currency Future	1	20,000	0.00	Client	Sell
14:43:53	\$ / R On 14-Sep-09			Currency Future	1	40,000	0.00	Client	Sell
14:44:09	\$ / R On 14-Sep-09			Currency Future	1	40,000	0.00	Member	Sell
14:45:50	\$ / R On 14-Sep-09			Currency Future	1	40,000	317.75	Member	Buy
14:47:00	\$ / R On 14-Sep-09			Currency Future	1	40,000	0.00	Member	Sell
14:49:54	\$ / R On 14-Sep-09			Currency Future	1	5,000	39.95	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
14:52:03	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
14:57:07	\$ / R On 14-Sep-09			Currency Future	1	65,000	519.16	Member	Buy
15:00:08	\$ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Client	Sell
15:00:28	\$ / R On 14-Sep-09			Currency Future	1	65,000	0.00	Client	Sell
15:31:17	\$ / R On 14-Sep-09			Currency Future	1	11,000	0.00	Client	Sell
15:31:44	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
15:35:24	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Client	Sell
15:49:04	\$ / R On 14-Sep-09			Currency Future	1	20,000	0.00	Client	Sell
15:49:54	\$ / R On 14-Sep-09			Currency Future	1	100,000	803.45	Member	Buy
15:50:18	\$ / R On 14-Sep-09			Currency Future	1	40,000	321.45	Member	Buy
15:51:07	\$ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Client	Sell
15:51:23	\$ / R On 14-Sep-09			Currency Future	1	40,000	0.00	Client	Sell
15:57:27	\$ / R On 14-Sep-09			Currency Future	1	6,000	0.00	Client	Sell
16:03:35	\$ / R On 14-Sep-09			Currency Future	1	2,400,000	19,297.68	Member	Buy
16:06:10	\$ / R On 14-Sep-09			Currency Future	1	2,400,000	0.00	Client	Sell
16:39:40	\$ / R On 14-Sep-09			Currency Future	1	100,000	802.30	Member	Buy
16:40:05	\$ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Member	Sell
16:43:37	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Client	Sell
16:43:42	\$ / R On 14-Sep-09			Currency Future	1	50,000	400.65	Member	Buy
16:46:12	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
16:46:12	\$ / R On 14-Sep-09			Currency Future	1	10,000	80.50	Client	Buy
16:46:12	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
16:46:12	\$ / R On 14-Sep-09			Currency Future	1	10,000	80.40	Client	Buy
16:47:13	\$ / R On 14-Sep-09			Currency Future	1	50,000	402.48	Client	Buy
16:47:13	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Member	Sell
16:47:32	\$ / R On 14-Sep-09			Currency Future	1	80,000	645.16	Client	Buy
16:48:55	\$ / R On 14-Sep-09			Currency Future	1	100,000	806.15	Client	Buy
16:49:38	\$ / R On 14-Sep-09			Currency Future	1	50,000	402.48	Member	Buy
16:49:38	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Client	Sell
16:52:28	\$ / R On 14-Sep-09			Currency Future	1	50,000	401.97	Member	Buy
16:52:52	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Member	Sell
16:54:37	\$ / R On 14-Sep-09			Currency Future	1	6,000	48.17	Member	Buy
16:54:52	\$ / R On 14-Sep-09			Currency Future	1	6,000	0.00	Client	Sell
16:55:24	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Member	Sell
16:57:09	\$ / R On 14-Sep-09			Currency Future	1	50,000	402.48	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
<b>Total for \$ / R Currency Future:</b>					<b>96</b>	<b>17,418,000</b>	<b>63,630.18</b>		
09:12:31	£ / R On 14-Dec-09	13.00	Call	Currency Future	1	71,000	0.00	Client	Buy
09:12:31	£ / R On 14-Dec-09	13.00	Call	Currency Future	1	71,000	0.00	Client	Sell
09:13:45	£ / R On 15-Mar-10	9.15	Call	Currency Future	1	113,000	0.00	Client	Buy
09:13:45	£ / R On 15-Mar-10	9.15	Call	Currency Future	1	113,000	0.00	Client	Sell
09:14:26	£ / R On 15-Mar-10	11.05	Call	Currency Future	1	113,000	0.00	Client	Buy
09:14:26	£ / R On 15-Mar-10	11.05	Call	Currency Future	1	113,000	0.00	Client	Sell
09:44:40	£ / R On 14-Dec-09			Currency Future	1	2,000	0.00	Client	Sell
10:00:54	£ / R On 14-Dec-09	13.00	Call	Currency Future	1	71,000	0.00	Client	Sell
10:00:54	£ / R On 14-Dec-09	13.00	Call	Currency Future	1	71,000	0.00	Client	Buy
10:06:07	£ / R On 15-Mar-10	11.05	Call	Currency Future	1	113,000	0.00	Client	Buy
10:06:07	£ / R On 15-Mar-10	11.05	Call	Currency Future	1	113,000	0.00	Client	Sell
10:11:58	£ / R On 15-Mar-10	9.15	Call	Currency Future	1	113,000	0.00	Client	Buy
10:11:58	£ / R On 15-Mar-10	9.15	Call	Currency Future	1	113,000	0.00	Client	Sell
10:47:00	£ / R On 14-Dec-09			Currency Future	1	2,000	0.00	Client	Sell
10:55:22	£ / R On 14-Sep-09			Currency Future	1	20,000	0.00	Client	Sell
12:42:00	£ / R On 14-Sep-09			Currency Future	1	78,000	0.00	Member	Sell
12:42:00	£ / R On 14-Sep-09			Currency Future	1	78,000	1,039.74	Member	Buy
13:27:41	£ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
13:58:40	£ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
14:28:05	£ / R On 14-Sep-09			Currency Future	1	3,000	0.00	Client	Sell
14:29:53	£ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
14:44:54	£ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
15:32:58	£ / R On 14-Sep-09			Currency Future	1	78,000	1,060.49	Member	Buy
15:34:47	£ / R On 14-Sep-09			Currency Future	1	78,000	0.00	Client	Sell
15:36:53	£ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
15:42:58	£ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
16:46:36	£ / R On 14-Sep-09			Currency Future	1	30,000	0.00	Client	Sell
<b>Total for £ / R Currency Future:</b>					<b>27</b>	<b>1,588,000</b>	<b>2,100.23</b>		
09:04:07	€ / R On 14-Sep-09			Currency Future	1	20,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:05:24	€ / R On 14-Sep-09			Currency Future	1	20,000	230.32	Client	Buy
09:44:31	€ / R On 14-Sep-09			Currency Future	1	100,000	1,134.81	Member	Buy
09:48:20	€ / R On 14-Sep-09			Currency Future	1	300,000	3,442.86	Member	Buy
11:15:07	€ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell
11:21:11	€ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
13:29:04	€ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
13:29:04	€ / R On 14-Sep-09			Currency Future	1	1,000	11.47	Client	Buy
13:39:34	€ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Client	Sell
13:39:51	€ / R On 14-Sep-09			Currency Future	1	300,000	0.00	Client	Sell
14:01:07	€ / R On 14-Sep-09			Currency Future	1	19,000	0.00	Client	Sell
14:49:00	€ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Member	Sell
15:00:34	€ / R On 14-Dec-09			Currency Future	1	50,000	584.57	Client	Buy
16:45:44	€ / R On 14-Sep-09			Currency Future	1	1,000	11.58	Client	Buy
<b>Total for € / R Currency Future:</b>					<b>14</b>	<b>974,000</b>	<b>5,415.61</b>		
15:59:03	AL13 On 06-Aug-09			Index Future	1	30,000	0.00	Client	Sell
15:59:03	AL13 On 06-Aug-09			Index Future	1	30,000	0.00	Member	Buy
16:00:20	AL13 On 06-Aug-09			Index Future	1	40,000	0.00	Member	Buy
16:00:20	AL13 On 06-Aug-09			Index Future	1	40,000	0.00	Client	Sell
<b>Total for AL13 Index Future:</b>					<b>4</b>	<b>140,000</b>	<b>0.00</b>		
16:19:22	ALBI On 06-Aug-09			Index Future	1	90,000	0.00	Client	Sell
16:19:22	ALBI On 05-Nov-09			Index Future	1	90,000	0.00	Client	Buy
16:23:31	ALBI On 06-Aug-09			Index Future	1	90,000	0.00	Client	Buy
16:23:54	ALBI On 05-Nov-09			Index Future	1	90,000	0.00	Client	Sell
<b>Total for ALBI Index Future:</b>					<b>4</b>	<b>360,000</b>	<b>0.00</b>		
11:25:00	CRD1 On 05-Nov-09			Index Future	1	20,000	0.00	Member	Buy
11:27:20	CRD1 On 06-Aug-09			Index Future	1	20,000	0.00	Member	Buy
11:28:31	CRD1 On 05-Nov-09			Index Future	1	20,000	0.00	Member	Sell
12:11:44	CRD1 On 06-Aug-09			Index Future	1	20,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
<b>Total for CRD1 Index Future:</b>					<b>4</b>	<b>80,000</b>	<b>0.00</b>		
11:25:31	OTH1 On 06-Aug-09			Index Future	1	30,000	0.00	Member	Buy
11:28:15	OTH1 On 05-Nov-09			Index Future	1	30,000	0.00	Member	Sell
12:11:07	OTH1 On 06-Aug-09			Index Future	1	30,000	0.00	Member	Sell
12:14:14	OTH1 On 05-Nov-09			Index Future	1	30,000	0.00	Member	Buy
<b>Total for OTH1 Index Future:</b>					<b>4</b>	<b>120,000</b>	<b>0.00</b>		
16:05:08	R201 On 06-Aug-09			Bond Future	1	200,000	0.00	Member	Sell
16:05:08	R201 On 06-Aug-09			Bond Future	1	200,000	2,036.90	Client	Buy
16:07:51	R201 On 05-Nov-09			Bond Future	1	200,000	2,073.74	Member	Buy
16:07:51	R201 On 05-Nov-09			Bond Future	1	200,000	0.00	Client	Sell
<b>Total for R201 Bond Future:</b>					<b>4</b>	<b>800,000</b>	<b>4,110.64</b>		
13:36:38	R203 On 06-Aug-09			Bond Future	1	157,000,000	0.00	Client	Sell
13:37:15	R203 On 05-Nov-09			Bond Future	1	157,000,000	1,522,110.60	Client	Buy
14:05:07	R203 On 06-Aug-09			Bond Future	1	157,000,000	1,557,646.14	Member	Buy
14:05:27	R203 On 05-Nov-09			Bond Future	1	157,000,000	0.00	Member	Sell
<b>Total for R203 Bond Future:</b>					<b>4</b>	<b>628,000,000</b>	<b>3,079,756.75</b>		
16:05:36	R204 On 06-Aug-09			Bond Future	1	800,000	0.00	Member	Sell
16:05:36	R204 On 06-Aug-09			Bond Future	1	800,000	7,560.55	Client	Buy
16:08:04	R204 On 05-Nov-09			Bond Future	1	800,000	7,697.25	Member	Buy
16:08:04	R204 On 05-Nov-09			Bond Future	1	800,000	0.00	Client	Sell
16:11:04	R204 On 06-Aug-09			Bond Future	1	1,000,000	0.00	Member	Sell
16:11:04	R204 On 06-Aug-09			Bond Future	1	1,000,000	9,463.19	Client	Buy
16:40:34	R204 On 06-Aug-09			Bond Future	1	12,900,000	121,775.78	Member	Buy
16:40:34	R204 On 06-Aug-09			Bond Future	1	12,900,000	0.00	Client	Sell
16:41:03	R204 On 06-Aug-09			Bond Future	1	54,600,000	515,423.07	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:41:03	R204 On 06-Aug-09			Bond Future	1	54,600,000	0.00	Client	Sell
16:42:15	R204 On 05-Nov-09			Bond Future	1	54,600,000	525,400.89	Client	Buy
16:42:15	R204 On 05-Nov-09			Bond Future	1	54,600,000	0.00	Member	Sell
16:42:50	R204 On 05-Nov-09			Bond Future	1	12,900,000	0.00	Member	Sell
16:42:50	R204 On 05-Nov-09			Bond Future	1	12,900,000	124,133.18	Client	Buy
<b>Total for R204 Bond Future:</b>					<b>14</b>	<b>275,200,000</b>	<b>1,311,453.91</b>		
16:07:29	R206 On 06-Aug-09			Bond Future	1	100,000	0.00	Member	Sell
16:07:29	R206 On 06-Aug-09			Bond Future	1	100,000	964.66	Client	Buy
16:08:17	R206 On 05-Nov-09			Bond Future	1	100,000	982.09	Member	Buy
16:08:17	R206 On 05-Nov-09			Bond Future	1	100,000	0.00	Client	Sell
<b>Total for R206 Bond Future:</b>					<b>4</b>	<b>400,000</b>	<b>1,946.75</b>		
11:26:46	TRT1 On 06-Aug-09			Index Future	1	1,000,000	0.00	Member	Sell
11:27:47	TRT1 On 05-Nov-09			Index Future	1	1,000,000	0.00	Member	Buy
12:12:58	TRT1 On 06-Aug-09			Index Future	1	1,000,000	0.00	Member	Buy
12:19:46	TRT1 On 05-Nov-09			Index Future	1	1,000,000	0.00	Member	Sell
<b>Total for TRT1 Index Future:</b>					<b>4</b>	<b>4,000,000</b>	<b>0.00</b>		
14:49:15	ZAAD On 14-Dec-09			Currency Future	1	150,000	0.00	Member	Sell
14:49:55	ZAAD On 14-Dec-09			Currency Future	1	150,000	1,018.50	Client	Buy
16:47:43	ZAAD On 14-Sep-09			Currency Future	1	1,400,000	9,368.80	Member	Buy
16:49:27	ZAAD On 14-Sep-09			Currency Future	1	1,400,000	0.00	Client	Sell
<b>Total for ZAAD Currency Future:</b>					<b>4</b>	<b>3,100,000</b>	<b>10,387.30</b>		
<b>Grand Total for all Instruments:</b>					<b>187</b>	<b>932,180,000</b>	<b>4,478,801.37</b>		