



Derivatives Matched Trades Report

Report for 13/07/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:35:06	\$ / R On 14-Dec-09			Currency Future	1	250,000	2,117.50	Member	Buy
08:55:46	\$ / R On 14-Sep-09			Currency Future	1	500,000	4,185.30	Member	Buy
08:55:57	\$ / R On 14-Sep-09			Currency Future	1	500,000	4,170.30	Member	Buy
09:02:43	\$ / R On 14-Dec-09			Currency Future	1	250,000	0.00	Client	Sell
09:08:23	\$ / R On 14-Sep-09			Currency Future	1	122,000	1,029.01	Member	Buy
09:09:53	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
09:14:59	\$ / R On 14-Sep-09			Currency Future	1	10,000	84.40	Member	Buy
09:14:59	\$ / R On 14-Sep-09			Currency Future	1	10,000	84.36	Member	Buy
09:15:00	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Member	Sell
09:19:27	\$ / R On 14-Sep-09			Currency Future	1	3,000	0.00	Client	Sell
09:19:27	\$ / R On 14-Sep-09			Currency Future	1	3,000	25.34	Client	Buy
09:19:32	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Member	Sell
09:20:12	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
09:20:12	\$ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell
09:20:12	\$ / R On 14-Sep-09			Currency Future	1	5,000	42.25	Client	Buy
09:20:12	\$ / R On 14-Sep-09			Currency Future	1	2,000	16.90	Client	Buy
09:20:57	\$ / R On 14-Sep-09			Currency Future	1	1,000	8.47	Client	Buy
09:21:08	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
09:21:10	\$ / R On 14-Sep-09			Currency Future	1	50,000	422.32	Member	Buy
09:21:27	\$ / R On 14-Sep-09			Currency Future	1	500,000	4,223.15	Member	Buy
09:24:03	\$ / R On 14-Sep-09			Currency Future	1	5,000	42.16	Member	Buy
09:24:58	\$ / R On 14-Sep-09			Currency Future	1	10,000	84.60	Client	Buy
09:30:20	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	0.00	Member	Sell
09:31:54	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	8,456.50	Client	Buy
09:32:22	\$ / R On 14-Sep-09			Currency Future	1	10,000	84.64	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:33:45	\$ / R On 14-Sep-09			Currency Future	1	5,000	42.25	Client	Buy
09:33:45	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
09:33:51	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	0.00	Member	Sell
09:34:05	\$ / R On 14-Sep-09			Currency Future	1	2,000,000	0.00	Member	Sell
09:34:39	\$ / R On 14-Sep-09			Currency Future	1	5,000	42.25	Client	Buy
09:36:45	\$ / R On 15-Mar-10			Currency Future	1	4,000	35.05	Client	Buy
09:38:12	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	8,461.00	Client	Buy
09:38:49	\$ / R On 14-Sep-09			Currency Future	1	2,000,000	16,922.00	Client	Buy
10:10:03	\$ / R On 14-Sep-09			Currency Future	1	4,000	33.76	Client	Buy
10:14:45	\$ / R On 14-Sep-09			Currency Future	1	20,000	168.64	Client	Buy
10:14:45	\$ / R On 14-Sep-09			Currency Future	1	20,000	0.00	Client	Sell
10:15:06	\$ / R On 14-Sep-09			Currency Future	1	86,000	725.13	Client	Buy
10:16:46	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
10:29:23	\$ / R On 14-Sep-09			Currency Future	1	500,000	0.00	Client	Sell
10:29:38	\$ / R On 14-Sep-09			Currency Future	1	500,000	0.00	Client	Sell
10:29:56	\$ / R On 14-Sep-09			Currency Future	1	500,000	0.00	Client	Sell
10:32:40	\$ / R On 14-Sep-09			Currency Future	1	4,000	0.00	Client	Sell
10:45:53	\$ / R On 14-Sep-09			Currency Future	1	50,000	413.47	Member	Buy
10:47:08	\$ / R On 14-Dec-09			Currency Future	1	5,000	42.85	Client	Buy
10:47:08	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
11:06:10	\$ / R On 14-Sep-09	8.10	Call	Currency Future	1	100,000	0.00	Member	Buy
11:12:31	\$ / R On 14-Sep-09			Currency Future	1	100,000	831.31	Member	Buy
11:15:37	\$ / R On 14-Sep-09	8.10	Call	Currency Future	1	100,000	0.00	Member	Sell
11:41:48	\$ / R On 14-Sep-09			Currency Future	1	35,000	0.00	Member	Sell
11:45:25	\$ / R On 14-Sep-09			Currency Future	1	35,000	295.79	Member	Buy
11:51:11	\$ / R On 14-Sep-09			Currency Future	1	122,000	0.00	Client	Sell
11:51:42	\$ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Client	Sell
12:00:21	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Client	Sell
12:09:15	\$ / R On 14-Dec-09			Currency Future	1	3,000	0.00	Client	Sell
13:24:18	\$ / R On 14-Sep-09			Currency Future	1	2,000	16.79	Client	Buy
13:24:19	\$ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell
13:24:19	\$ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell
13:24:19	\$ / R On 14-Sep-09			Currency Future	1	2,000	16.78	Client	Buy
13:41:44	\$ / R On 14-Sep-09			Currency Future	1	3,000	0.00	Client	Sell
13:41:44	\$ / R On 14-Sep-09			Currency Future	1	3,000	25.17	Client	Buy
13:43:59	\$ / R On 14-Sep-09			Currency Future	1	17,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
14:00:20	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
14:00:20	\$ / R On 14-Sep-09			Currency Future	1	49,000	0.00	Client	Sell
14:10:38	\$ / R On 14-Sep-09			Currency Future	1	20,000	167.61	Member	Buy
14:11:11	\$ / R On 14-Sep-09			Currency Future	1	20,000	0.00	Client	Sell
14:45:29	\$ / R On 14-Sep-09			Currency Future	1	45,000	0.00	Member	Sell
15:09:12	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Member	Sell
15:16:52	\$ / R On 14-Sep-09			Currency Future	1	35,000	0.00	Client	Sell
15:16:52	\$ / R On 14-Sep-09			Currency Future	1	35,000	293.23	Client	Buy
15:17:53	\$ / R On 14-Sep-09			Currency Future	1	4,000	0.00	Client	Sell
15:17:53	\$ / R On 14-Sep-09			Currency Future	1	4,000	33.48	Client	Buy
15:19:04	\$ / R On 14-Sep-09			Currency Future	1	20,000	167.40	Client	Buy
15:19:04	\$ / R On 14-Sep-09			Currency Future	1	20,000	0.00	Client	Sell
15:25:01	\$ / R On 14-Sep-09			Currency Future	1	76,000	0.00	Client	Sell
15:42:07	\$ / R On 14-Sep-09			Currency Future	1	380,000	0.00	Client	Sell
15:54:00	\$ / R On 14-Sep-09			Currency Future	1	41,000	0.00	Client	Sell
15:54:11	\$ / R On 14-Sep-09			Currency Future	1	41,000	343.68	Member	Buy
15:55:24	\$ / R On 14-Sep-09			Currency Future	1	4,000	33.56	Client	Buy
15:55:39	\$ / R On 14-Sep-09			Currency Future	1	45,000	376.81	Member	Buy
15:56:12	\$ / R On 14-Sep-09			Currency Future	1	41,000	0.00	Member	Sell
16:02:34	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
16:06:06	\$ / R On 14-Sep-09			Currency Future	1	45,000	376.76	Member	Buy
16:06:06	\$ / R On 14-Sep-09			Currency Future	1	45,000	0.00	Client	Sell
16:22:57	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	8,371.50	Client	Buy
16:22:57	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	0.00	Member	Sell
16:23:40	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	0.00	Client	Sell
16:23:40	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	8,371.50	Client	Buy
16:43:55	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
Total for \$ / R Currency Future:					88	17,694,000	71,684.95		
09:23:22	£ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell
11:25:09	£ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell
12:32:19	£ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
14:07:52	£ / R On 14-Sep-09			Currency Future	1	20,000	269.80	Member	Buy
14:08:42	£ / R On 14-Sep-09			Currency Future	1	20,000	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:					5	49,000	269.80		
09:00:07	€ / R On 14-Sep-09			Currency Future	1	20,000	235.17	Member	Buy
09:34:35	€ / R On 14-Sep-09			Currency Future	1	5,000	58.76	Member	Buy
09:35:05	€ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
09:45:38	€ / R On 14-Sep-09			Currency Future	1	80,000	0.00	Client	Sell
12:23:01	€ / R On 14-Dec-09			Currency Future	1	20,000	239.10	Member	Buy
12:23:29	€ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Client	Sell
13:58:30	€ / R On 14-Sep-09			Currency Future	1	20,000	0.00	Client	Sell
14:52:07	€ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Member	Sell
14:52:44	€ / R On 14-Dec-09			Currency Future	1	10,000	119.19	Client	Buy
Total for € / R Currency Future:					9	190,000	652.22		
Grand Total for all Instruments:					102	17,933,000	72,606.97		