



Derivatives Matched Trades Report

Report for 28/08/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:06:16	\$ / R On 14-Sep-09			Currency Future	1	43,000	0.00	Client	Sell
09:06:16	\$ / R On 14-Sep-09			Currency Future	1	43,000	335.94	Member	Buy
09:15:00	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	7,827.60	Member	Buy
09:15:57	\$ / R On 13-Sep-10	8.40	Call	Currency Future	1	585,000	0.00	Member	Sell
09:18:18	\$ / R On 13-Dec-10	8.60	Call	Currency Future	1	117,000	0.00	Member	Sell
09:24:18	\$ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Member	Sell
09:27:40	\$ / R On 13-Sep-10	8.40	Call	Currency Future	1	585,000	0.00	Client	Buy
09:28:00	\$ / R On 13-Dec-10	8.60	Call	Currency Future	1	117,000	0.00	Client	Buy
09:29:38	\$ / R On 14-Sep-09			Currency Future	1	23,000	180.32	Client	Buy
09:29:38	\$ / R On 14-Sep-09			Currency Future	1	23,000	0.00	Client	Sell
10:05:32	\$ / R On 14-Dec-09			Currency Future	1	50,000	398.65	Client	Buy
10:07:30	\$ / R On 14-Dec-09			Currency Future	1	10,000	79.70	Client	Buy
10:07:37	\$ / R On 14-Sep-09			Currency Future	1	10,000	78.40	Client	Buy
10:09:38	\$ / R On 14-Dec-09			Currency Future	1	3,000	23.91	Client	Buy
10:24:45	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
10:24:45	\$ / R On 14-Sep-09			Currency Future	1	10,000	78.19	Client	Buy
10:28:05	\$ / R On 15-Mar-10			Currency Future	1	100,000	808.30	Client	Buy
10:33:42	\$ / R On 14-Dec-09			Currency Future	1	250,000	0.00	Member	Sell
10:36:59	\$ / R On 14-Dec-09			Currency Future	1	3,000	23.85	Client	Buy
10:39:42	\$ / R On 14-Sep-09			Currency Future	1	5,000	39.14	Client	Buy
10:48:08	\$ / R On 14-Sep-09			Currency Future	1	20,000	156.25	Client	Buy
10:50:08	\$ / R On 14-Dec-09			Currency Future	1	250,000	1,988.33	Member	Buy
10:50:42	\$ / R On 14-Dec-09			Currency Future	1	6,000	47.64	Client	Buy
10:50:45	\$ / R On 14-Sep-09			Currency Future	1	10,000	78.05	Client	Buy
10:52:27	\$ / R On 14-Sep-09			Currency Future	1	20,000	156.00	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
10:53:46	\$ / R On 14-Dec-09			Currency Future	1	250,000	0.00	Member	Sell
10:53:46	\$ / R On 14-Dec-09			Currency Future	1	250,000	1,990.83	Client	Buy
10:54:58	\$ / R On 14-Dec-09			Currency Future	1	2,000	15.87	Client	Buy
11:07:00	\$ / R On 15-Mar-10			Currency Future	1	50,000	402.50	Client	Buy
11:14:07	\$ / R On 14-Sep-09			Currency Future	1	10,000	77.80	Client	Buy
11:14:07	\$ / R On 14-Sep-09			Currency Future	1	10,000	77.80	Client	Buy
11:19:01	\$ / R On 14-Sep-09			Currency Future	1	13,000	0.00	Client	Sell
11:20:01	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
11:24:38	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Member	Sell
11:25:43	\$ / R On 14-Sep-09			Currency Future	1	4,000	0.00	Client	Sell
11:35:32	\$ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Member	Sell
11:43:21	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Member	Sell
11:43:22	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Member	Sell
11:44:58	\$ / R On 14-Sep-09			Currency Future	1	2,000	15.81	Client	Buy
11:53:25	\$ / R On 14-Dec-09			Currency Future	1	1,000	7.93	Client	Buy
12:03:31	\$ / R On 14-Sep-09			Currency Future	1	17,000	0.00	Member	Sell
12:07:04	\$ / R On 14-Sep-09			Currency Future	1	17,000	132.41	Client	Buy
12:14:05	\$ / R On 14-Dec-09			Currency Future	1	10,000	79.17	Client	Buy
12:16:26	\$ / R On 14-Dec-09			Currency Future	1	10,000	79.22	Client	Buy
12:19:23	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Member	Sell
12:19:23	\$ / R On 14-Dec-09			Currency Future	1	50,000	396.65	Client	Buy
12:32:34	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	0.00	Client	Sell
12:43:57	\$ / R On 14-Sep-09			Currency Future	1	40,000	0.00	Client	Sell
12:44:18	\$ / R On 14-Sep-09			Currency Future	1	4,000	31.22	Client	Buy
13:05:46	\$ / R On 14-Dec-09			Currency Future	1	83,000	0.00	Member	Sell
13:33:53	\$ / R On 14-Dec-09			Currency Future	1	83,000	657.36	Client	Buy
13:49:27	\$ / R On 14-Sep-09			Currency Future	1	100,000	781.00	Client	Buy
14:00:39	\$ / R On 14-Dec-09			Currency Future	1	100,000	792.85	Client	Buy
14:04:50	\$ / R On 14-Sep-09			Currency Future	1	4,000	31.18	Client	Buy
15:09:38	\$ / R On 14-Sep-09			Currency Future	1	1,000	7.80	Client	Buy
15:21:11	\$ / R On 14-Sep-09			Currency Future	1	20,000	155.80	Client	Buy
15:27:48	\$ / R On 14-Sep-09			Currency Future	1	20,000	155.60	Client	Buy
15:28:11	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Member	Sell
15:28:44	\$ / R On 14-Dec-09			Currency Future	1	10,000	79.15	Client	Buy
15:28:50	\$ / R On 14-Dec-09			Currency Future	1	2,000	15.83	Client	Buy
15:28:50	\$ / R On 14-Dec-09			Currency Future	1	50,000	395.65	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:28:50	\$ / R On 14-Dec-09			Currency Future	1	4,000	31.65	Client	Buy
15:33:50	\$ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Member	Sell
15:34:35	\$ / R On 14-Dec-09			Currency Future	1	20,000	158.30	Client	Buy
16:08:04	\$ / R On 14-Dec-09			Currency Future	1	100,000	791.72	Member	Buy
16:20:33	\$ / R On 14-Sep-09			Currency Future	1	20,000	155.66	Member	Buy
16:20:43	\$ / R On 14-Dec-09			Currency Future	1	10,000	79.31	Client	Buy
16:21:32	\$ / R On 14-Sep-09			Currency Future	1	20,000	0.00	Member	Sell
16:49:28	\$ / R On 14-Dec-09			Currency Future	1	1,000	7.92	Client	Buy
16:51:51	\$ / R On 14-Dec-09			Currency Future	1	50,000	395.88	Client	Buy
16:58:00	\$ / R On 14-Dec-09			Currency Future	1	50,000	395.38	Client	Buy
16:59:52	\$ / R On 14-Sep-09			Currency Future	1	100,000	778.10	Client	Buy
16:59:52	\$ / R On 14-Sep-09			Currency Future	1	6,000	46.68	Client	Buy
Total for \$ / R Currency Future:					73	6,180,000	21,520.26		
08:19:21	£ / R On 14-Dec-09			Currency Future	1	250,000	3,234.53	Client	Buy
08:19:21	£ / R On 14-Dec-09			Currency Future	1	250,000	0.00	Member	Sell
09:03:25	£ / R On 15-Mar-10			Currency Future	1	10,000	131.84	Client	Buy
09:18:26	£ / R On 14-Dec-09			Currency Future	1	1,000	12.98	Client	Buy
09:23:38	£ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Member	Sell
11:07:14	£ / R On 15-Mar-10			Currency Future	1	3,000	39.43	Client	Buy
11:17:07	£ / R On 14-Dec-09			Currency Future	1	10,000	129.21	Client	Buy
12:15:00	£ / R On 14-Dec-09			Currency Future	1	40,000	516.76	Client	Buy
14:12:42	£ / R On 14-Dec-09			Currency Future	1	50,000	645.80	Member	Buy
15:31:38	£ / R On 14-Dec-09			Currency Future	1	65,000	842.53	Client	Buy
15:31:42	£ / R On 14-Dec-09			Currency Future	1	2,000	25.84	Client	Buy
15:46:55	£ / R On 14-Dec-09			Currency Future	1	5,000	64.69	Client	Buy
Total for £ / R Currency Future:					12	736,000	5,643.60		
10:53:05	€ / R On 15-Mar-10			Currency Future	1	15,000	173.54	Client	Buy
11:07:06	€ / R On 14-Dec-09			Currency Future	1	3,000	34.15	Client	Buy
11:22:23	€ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Member	Sell
11:23:18	€ / R On 14-Dec-09			Currency Future	1	50,000	568.19	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
12:06:11	€ / R On 15-Mar-10			Currency Future	1	20,000	231.13	Client	Buy
16:30:52	€ / R On 14-Dec-09			Currency Future	1	2,000	22.81	Client	Buy
16:51:07	€ / R On 14-Dec-09			Currency Future	1	8,000	91.02	Client	Buy
Total for € / R Currency Future:					7	148,000	1,120.83		
Grand Total for all Instruments:					92	7,064,000	28,284.70		