



# Derivatives Matched Trades Report

Report for 28/09/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:19:54	\$ / R On 15-Mar-10			Currency Future	1	3,000	0.00	Client	Sell
09:30:46	\$ / R On 15-Mar-10	7.70	Call	Currency Future	1	350,000	0.00	Member	Sell
09:30:46	\$ / R On 15-Mar-10	7.70	Call	Currency Future	1	350,000	0.00	Client	Buy
10:30:47	\$ / R On 14-Dec-09			Currency Future	1	8,720,000	65,945.00	Client	Buy
10:30:47	\$ / R On 14-Dec-09			Currency Future	1	8,720,000	0.00	Client	Sell
10:31:19	\$ / R On 14-Dec-09			Currency Future	1	8,720,000	65,857.80	Client	Buy
10:31:19	\$ / R On 14-Dec-09			Currency Future	1	8,720,000	0.00	Member	Sell
11:06:28	\$ / R On 14-Jun-10	7.80	Put	Currency Future	1	100,000	0.00	Member	Sell
11:55:06	\$ / R On 14-Dec-09			Currency Future	1	4,000	30.14	Member	Buy
11:55:34	\$ / R On 14-Dec-09			Currency Future	1	4,000	0.00	Client	Sell
12:01:00	\$ / R On 14-Jun-10			Currency Future	1	15,000,000	0.00	Member	Sell
12:03:31	\$ / R On 14-Jun-10			Currency Future	1	15,000,000	116,850.00	Client	Buy
12:10:25	\$ / R On 14-Jun-10	7.80	Put	Currency Future	1	100,000	0.00	Client	Buy
12:15:02	\$ / R On 14-Jun-10			Currency Future	1	15,000,000	0.00	Client	Sell
12:15:02	\$ / R On 14-Jun-10			Currency Future	1	15,000,000	116,925.00	Member	Buy
12:24:02	\$ / R On 14-Dec-09			Currency Future	1	1,000,000	0.00	Member	Sell
12:54:14	\$ / R On 14-Jun-10			Currency Future	1	15,000,000	116,850.00	Client	Buy
12:54:14	\$ / R On 14-Jun-10			Currency Future	1	15,000,000	0.00	Member	Sell
13:02:47	\$ / R On 14-Jun-10			Currency Future	1	15,000,000	116,850.00	Member	Buy
13:02:47	\$ / R On 14-Jun-10			Currency Future	1	15,000,000	0.00	Client	Sell
13:03:45	\$ / R On 14-Dec-09			Currency Future	1	83,000	626.26	Member	Buy
13:04:43	\$ / R On 14-Jun-10			Currency Future	1	15,000,000	0.00	Client	Sell
13:04:43	\$ / R On 14-Jun-10			Currency Future	1	15,000,000	116,850.00	Member	Buy
13:57:15	\$ / R On 14-Dec-09			Currency Future	1	83,000	0.00	Client	Sell
15:14:11	\$ / R On 14-Dec-09			Currency Future	1	1,000,000	7,568.90	Client	Buy

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15:25:01	\$ / R On 14-Jun-10			Currency Future	1	15,000,000	116,917.50	Client	Buy
15:25:01	\$ / R On 14-Jun-10			Currency Future	1	15,000,000	0.00	Member	Sell
15:46:19	\$ / R On 15-Mar-10			Currency Future	1	15,000	114.78	Client	Buy
15:48:26	\$ / R On 14-Dec-09			Currency Future	1	3,000	22.56	Client	Buy
16:22:03	\$ / R On 15-Mar-10	7.00	Put	Currency Future	1	4,000,000	0.00	Member	Buy
16:23:13	\$ / R On 15-Mar-10	7.85	Call	Currency Future	1	4,000,000	0.00	Member	Sell
16:38:32	\$ / R On 15-Mar-10	7.00	Put	Currency Future	1	4,000,000	0.00	Member	Sell
16:40:01	\$ / R On 15-Mar-10	7.85	Call	Currency Future	1	4,000,000	0.00	Member	Buy
16:59:53	\$ / R On 14-Dec-09			Currency Future	1	70,000	527.14	Client	Buy
<b>Total for \$ / R Currency Future:</b>					<b>34</b>	<b>234,045,000</b>	<b>841,935.08</b>		

09:15:33	£ / R On 15-Mar-10			Currency Future	1	10,000	0.00	Client	Sell
10:27:20	£ / R On 14-Dec-09			Currency Future	1	2,000	23.99	Client	Buy
10:42:25	£ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Member	Sell
10:43:44	£ / R On 14-Dec-09			Currency Future	1	100,000	1,218.40	Member	Buy
11:09:50	£ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Member	Sell
13:17:42	£ / R On 14-Dec-09			Currency Future	1	10,000	119.70	Client	Buy
13:17:42	£ / R On 14-Dec-09			Currency Future	1	30,000	0.00	Client	Sell
13:17:42	£ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
13:17:42	£ / R On 14-Dec-09			Currency Future	1	30,000	359.10	Client	Buy
13:17:42	£ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
13:17:42	£ / R On 14-Dec-09			Currency Future	1	5,000	59.85	Client	Buy
13:18:06	£ / R On 14-Dec-09			Currency Future	1	5,000	59.83	Member	Buy
13:18:47	£ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Member	Sell
13:48:13	£ / R On 14-Dec-09			Currency Future	1	20,000	240.34	Member	Buy
14:19:14	£ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Member	Sell
14:19:14	£ / R On 14-Dec-09			Currency Future	1	50,000	599.98	Client	Buy
14:36:03	£ / R On 14-Dec-09			Currency Future	1	6,000	0.00	Client	Sell
14:36:19	£ / R On 14-Dec-09			Currency Future	1	27,000	0.00	Client	Sell
14:36:20	£ / R On 14-Dec-09			Currency Future	1	40,000	0.00	Client	Sell
16:31:17	£ / R On 14-Dec-09			Currency Future	1	20,000	238.25	Member	Buy
16:31:56	£ / R On 15-Mar-10			Currency Future	1	5,000	60.83	Client	Buy
16:38:52	£ / R On 15-Mar-10			Currency Future	1	1,000	0.00	Client	Sell
16:41:02	£ / R On 14-Dec-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
<b>Total for £ / R Currency Future:</b>					<b>23</b>	<b>571,000</b>	<b>2,980.26</b>		
12:10:32	€ / R On 15-Mar-10			Currency Future	1	70,000	0.00	Member	Sell
12:59:30	€ / R On 14-Dec-09			Currency Future	1	10,000	110.85	Client	Buy
15:07:17	€ / R On 15-Mar-10			Currency Future	1	70,000	789.46	Client	Buy
16:27:25	€ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Member	Sell
16:38:19	€ / R On 15-Mar-10			Currency Future	1	1,000	11.22	Client	Buy
16:40:50	€ / R On 14-Dec-09			Currency Future	1	20,000	220.80	Member	Buy
<b>Total for € / R Currency Future:</b>					<b>6</b>	<b>191,000</b>	<b>1,132.34</b>		
13:59:50	R157 On 05-Nov-09			Bond Future	1	120,000,000	0.00	Member	Sell
14:20:15	R157 On 05-Nov-09			Bond Future	1	120,000,000	1,509,525.84	Member	Buy
<b>Total for R157 Bond Future:</b>					<b>2</b>	<b>240,000,000</b>	<b>1,509,525.84</b>		
<b>Grand Total for all Instruments:</b>					<b>65</b>	<b>474,807,000</b>	<b>2,355,573.52</b>		