



# Derivatives Matched Trades Report

Report for 19/10/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:02:24	\$ / R On 14-Dec-09			Currency Future	1	2,000	14.85	Client	Buy
09:12:43	\$ / R On 14-Dec-09			Currency Future	1	15,000	111.30	Client	Buy
09:12:43	\$ / R On 14-Dec-09			Currency Future	1	15,000	0.00	Client	Sell
09:24:51	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
09:40:10	\$ / R On 14-Dec-09			Currency Future	1	127,000	941.07	Member	Buy
09:40:10	\$ / R On 14-Dec-09			Currency Future	1	127,000	0.00	Client	Sell
09:42:07	\$ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Client	Sell
09:50:59	\$ / R On 14-Dec-09			Currency Future	1	10,000	74.23	Client	Buy
10:02:23	\$ / R On 14-Dec-09			Currency Future	1	6,000	0.00	Client	Sell
12:02:01	\$ / R On 14-Dec-09			Currency Future	1	5,000	37.20	Client	Buy
13:20:40	\$ / R On 14-Dec-09	7.70	Call	Currency Future	1	1,000,000	0.00	Member	Sell
13:20:40	\$ / R On 14-Dec-09	7.70	Call	Currency Future	1	1,000,000	0.00	Client	Buy
15:08:48	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
15:32:45	\$ / R On 14-Dec-09			Currency Future	1	70,000	0.00	Client	Sell
16:01:06	\$ / R On 14-Jun-10			Currency Future	1	100,000	770.25	Client	Buy
16:04:15	\$ / R On 14-Dec-09			Currency Future	1	50,000	372.78	Client	Buy
16:22:17	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
16:44:42	\$ / R On 14-Dec-09			Currency Future	1	15,000	111.46	Client	Buy
16:54:58	\$ / R On 14-Dec-09			Currency Future	1	29,000	0.00	Member	Sell
16:55:03	\$ / R On 14-Dec-09			Currency Future	1	4,000	29.71	Client	Buy
16:55:28	\$ / R On 14-Dec-09			Currency Future	1	29,000	216.34	Client	Buy
<b>Total for \$ / R Currency Future:</b>					<b>21</b>	<b>2,644,000</b>	<b>2,679.18</b>		

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:00:45	£ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
12:07:32	£ / R On 15-Mar-10			Currency Future	1	1,000	0.00	Client	Sell
<b>Total for £ / R Currency Future:</b>					<b>2</b>	<b>6,000</b>	<b>0.00</b>		
13:00:17	€ / R On 14-Dec-09			Currency Future	1	573,000	0.00	Member	Sell
13:00:17	€ / R On 14-Dec-09			Currency Future	1	796,000	0.00	Member	Sell
13:38:01	€ / R On 14-Dec-09			Currency Future	1	5,000	55.52	Client	Buy
14:51:10	€ / R On 14-Dec-09			Currency Future	1	796,000	8,839.10	Client	Buy
14:51:29	€ / R On 14-Dec-09			Currency Future	1	573,000	6,362.88	Client	Buy
<b>Total for € / R Currency Future:</b>					<b>5</b>	<b>2,743,000</b>	<b>15,257.50</b>		
13:44:16	R204 On 05-Nov-09			Bond Future	1	7,000,000	0.00	Member	Sell
13:44:16	R204 On 05-Nov-09			Bond Future	1	7,000,000	67,440.70	Client	Buy
<b>Total for R204 Bond Future:</b>					<b>2</b>	<b>14,000,000</b>	<b>67,440.70</b>		
<b>Grand Total for all Instruments:</b>					<b>30</b>	<b>19,393,000</b>	<b>85,377.38</b>		