



# Derivatives Matched Trades Report

Report for 31/07/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:02:17	\$ / R On 14-Sep-09			Currency Future	1	10,000	78.60	Client	Buy
09:27:27	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
09:29:22	\$ / R On 14-Sep-09			Currency Future	1	13,000	0.00	Client	Sell
09:36:17	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Member	Sell
09:36:17	\$ / R On 14-Sep-09			Currency Future	1	50,000	392.88	Client	Buy
09:42:12	\$ / R On 14-Jun-10	7.80	Call	Currency Future	1	21,795,000	0.00	Member	Sell
09:43:16	\$ / R On 14-Jun-10	9.20	Call	Currency Future	1	21,795,000	0.00	Member	Buy
09:43:27	\$ / R On 14-Dec-09			Currency Future	1	1,000	7.99	Client	Buy
10:11:35	\$ / R On 14-Jun-10	7.80	Call	Currency Future	1	21,795,000	0.00	Member	Buy
10:12:27	\$ / R On 14-Jun-10	9.20	Call	Currency Future	1	21,795,000	0.00	Member	Sell
10:18:50	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
10:18:50	\$ / R On 14-Sep-09			Currency Future	1	10,000	78.60	Client	Buy
10:19:22	\$ / R On 14-Sep-09			Currency Future	1	12,000	0.00	Client	Sell
10:31:57	\$ / R On 14-Sep-09			Currency Future	1	1,000	7.86	Member	Buy
10:36:23	\$ / R On 14-Dec-09			Currency Future	1	50,000	401.43	Client	Buy
10:39:27	\$ / R On 14-Sep-09			Currency Future	1	5,000	39.49	Client	Buy
10:40:35	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
10:55:43	\$ / R On 14-Sep-09			Currency Future	1	5,500,000	43,175.00	Client	Buy
10:55:43	\$ / R On 14-Sep-09			Currency Future	1	5,500,000	0.00	Client	Sell
10:56:21	\$ / R On 14-Sep-09			Currency Future	1	5,500,000	0.00	Client	Sell
10:56:21	\$ / R On 14-Sep-09			Currency Future	1	5,500,000	43,230.00	Member	Buy
11:05:51	\$ / R On 14-Sep-09			Currency Future	1	5,500,000	43,230.00	Member	Buy
11:05:51	\$ / R On 14-Sep-09			Currency Future	1	5,500,000	0.00	Client	Sell
11:14:48	\$ / R On 14-Sep-09			Currency Future	1	1,000	7.89	Client	Buy
11:28:37	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Member	Sell

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11:32:10	\$ / R On 14-Sep-09			Currency Future	1	1,000	7.85	Client	Buy
11:58:31	\$ / R On 14-Dec-09			Currency Future	1	18,000	144.27	Client	Buy
11:59:15	\$ / R On 14-Dec-09			Currency Future	1	18,000	0.00	Member	Sell
11:59:55	\$ / R On 14-Dec-09			Currency Future	1	18,000	144.13	Member	Buy
12:51:56	\$ / R On 14-Sep-09			Currency Future	1	4,000	31.52	Client	Buy
13:30:46	\$ / R On 14-Sep-09			Currency Future	1	22,000	173.53	Client	Buy
14:20:24	\$ / R On 14-Sep-09			Currency Future	1	250,000	1,966.33	Member	Buy
14:28:40	\$ / R On 14-Sep-09			Currency Future	1	250,000	0.00	Client	Sell
14:56:17	\$ / R On 14-Sep-09			Currency Future	1	10,000	79.10	Client	Buy
<b>Total for \$ / R Currency Future:</b>					<b>34</b>	<b>120,987,000</b>	<b>133,196.44</b>		
09:16:53	£ / R On 15-Mar-10			Currency Future	1	5,000	0.00	Client	Sell
09:46:03	£ / R On 15-Mar-10	12.90	Call	Currency Future	1	11,630,000	0.00	Member	Sell
09:47:08	£ / R On 15-Mar-10	14.70	Call	Currency Future	1	11,630,000	0.00	Member	Buy
10:14:32	£ / R On 15-Mar-10	12.90	Call	Currency Future	1	11,630,000	0.00	Member	Buy
10:15:09	£ / R On 15-Mar-10	14.70	Call	Currency Future	1	11,630,000	0.00	Member	Sell
16:54:22	£ / R On 14-Sep-09			Currency Future	1	4,000	0.00	Client	Sell
<b>Total for £ / R Currency Future:</b>					<b>6</b>	<b>46,529,000</b>	<b>0.00</b>		
09:38:00	€ / R On 15-Mar-10	12.60	Call	Currency Future	1	1,766,000	0.00	Member	Buy
09:38:00	€ / R On 15-Mar-10	12.60	Call	Currency Future	1	1,766,000	0.00	Client	Sell
09:44:22	€ / R On 15-Mar-10	12.60	Call	Currency Future	1	11,870,000	0.00	Member	Buy
09:44:22	€ / R On 15-Mar-10	12.60	Call	Currency Future	1	11,870,000	0.00	Client	Sell
12:07:55	€ / R On 15-Mar-10			Currency Future	1	100,000	0.00	Member	Sell
12:10:41	€ / R On 15-Mar-10			Currency Future	1	100,000	0.00	Member	Sell
12:15:02	€ / R On 15-Mar-10			Currency Future	1	100,000	1,150.80	Client	Buy
12:15:25	€ / R On 15-Mar-10			Currency Future	1	100,000	1,150.85	Client	Buy
12:40:55	€ / R On 14-Dec-09			Currency Future	1	2,000	22.64	Client	Buy
12:44:45	€ / R On 14-Sep-09			Currency Future	1	12,000	0.00	Member	Sell
12:46:19	€ / R On 14-Sep-09			Currency Future	1	12,000	133.37	Client	Buy
12:51:13	€ / R On 14-Sep-09			Currency Future	1	12,000	0.00	Client	Sell
12:51:13	€ / R On 14-Sep-09			Currency Future	1	12,000	133.37	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
13:31:21	€ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Member	Sell
13:50:39	€ / R On 14-Sep-09			Currency Future	1	10,000	110.69	Member	Buy
14:37:03	€ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
14:37:26	€ / R On 14-Sep-09			Currency Future	1	1,000	11.15	Member	Buy
14:38:31	€ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Member	Sell
<b>Total for € / R Currency Future:</b>					<b>18</b>	<b>27,745,000</b>	<b>2,712.88</b>		
10:59:28	ALBI On 06-Aug-09			Index Future	1	2,500,000	0.00	Client	Buy
10:59:57	ALBI On 05-Nov-09			Index Future	1	2,500,000	0.00	Client	Sell
11:05:59	ALBI On 06-Aug-09			Index Future	1	2,500,000	0.00	Client	Sell
11:06:18	ALBI On 05-Nov-09			Index Future	1	2,500,000	0.00	Client	Buy
13:31:06	ALBI On 06-Aug-09			Index Future	1	30,000	0.00	Member	Buy
13:31:06	ALBI On 06-Aug-09			Index Future	1	30,000	0.00	Client	Sell
13:31:40	ALBI On 06-Aug-09			Index Future	1	130,000	0.00	Member	Buy
13:31:40	ALBI On 06-Aug-09			Index Future	1	130,000	0.00	Client	Sell
13:32:19	ALBI On 05-Nov-09			Index Future	1	30,000	0.00	Member	Sell
13:32:19	ALBI On 05-Nov-09			Index Future	1	30,000	0.00	Client	Buy
13:32:43	ALBI On 05-Nov-09			Index Future	1	130,000	0.00	Member	Sell
13:32:43	ALBI On 05-Nov-09			Index Future	1	130,000	0.00	Client	Buy
<b>Total for ALBI Index Future:</b>					<b>12</b>	<b>10,640,000</b>	<b>0.00</b>		
<b>Grand Total for all Instruments:</b>					<b>70</b>	<b>205,901,000</b>	<b>135,909.32</b>		