



Derivatives Matched Trades Report

Report for 26/08/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:54:27	\$ / R On 14-Dec-09			Currency Future	1	250,000	0.00	Member	Sell
09:12:24	\$ / R On 14-Dec-09			Currency Future	1	250,000	1,989.38	Member	Buy
09:16:04	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Member	Sell
09:22:44	\$ / R On 14-Dec-09			Currency Future	1	3,000	0.00	Client	Sell
09:22:44	\$ / R On 14-Dec-09			Currency Future	1	3,000	23.83	Member	Buy
09:23:48	\$ / R On 14-Sep-09			Currency Future	1	50,000	391.31	Client	Buy
09:39:47	\$ / R On 14-Dec-09			Currency Future	1	250,000	0.00	Member	Sell
09:39:47	\$ / R On 14-Dec-09			Currency Future	1	250,000	1,991.25	Client	Buy
09:48:51	\$ / R On 14-Dec-09			Currency Future	1	200,000	0.00	Member	Sell
09:49:11	\$ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Member	Sell
09:49:29	\$ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Member	Sell
10:00:55	\$ / R On 14-Dec-09			Currency Future	1	6,000	47.63	Client	Buy
10:23:39	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Member	Sell
10:40:11	\$ / R On 14-Dec-09			Currency Future	1	50,000	397.13	Member	Buy
10:49:37	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Member	Sell
10:49:37	\$ / R On 14-Dec-09			Currency Future	1	50,000	397.63	Client	Buy
10:57:21	\$ / R On 14-Sep-09			Currency Future	1	20,000	156.41	Client	Buy
11:04:00	\$ / R On 14-Dec-09			Currency Future	1	200,000	1,589.40	Client	Buy
11:11:19	\$ / R On 14-Dec-09			Currency Future	1	200,000	1,589.40	Client	Buy
11:11:19	\$ / R On 14-Dec-09			Currency Future	1	200,000	0.00	Client	Sell
11:12:42	\$ / R On 14-Dec-09			Currency Future	1	100,000	794.70	Client	Buy
11:12:58	\$ / R On 14-Dec-09			Currency Future	1	100,000	794.70	Client	Buy
11:25:59	\$ / R On 14-Sep-09			Currency Future	1	55,000	0.00	Member	Sell
11:38:54	\$ / R On 14-Sep-09			Currency Future	1	55,000	430.18	Client	Buy
12:03:06	\$ / R On 14-Sep-09			Currency Future	1	50,000	391.58	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
12:42:52	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
13:01:19	\$ / R On 14-Sep-09			Currency Future	1	10,000	78.51	Member	Buy
13:08:21	\$ / R On 14-Sep-09			Currency Future	1	1,055,000	8,305.49	Client	Buy
13:08:21	\$ / R On 14-Sep-09			Currency Future	1	1,055,000	0.00	Client	Sell
13:09:00	\$ / R On 14-Sep-09			Currency Future	1	1,055,000	8,302.85	Client	Buy
13:09:00	\$ / R On 14-Sep-09			Currency Future	1	1,055,000	0.00	Member	Sell
13:33:52	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
13:40:17	\$ / R On 14-Dec-09			Currency Future	1	6,000	0.00	Client	Sell
13:58:18	\$ / R On 14-Sep-09			Currency Future	1	10,000	78.71	Member	Buy
13:58:19	\$ / R On 14-Sep-09			Currency Future	1	10,000	78.71	Member	Buy
14:37:44	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
14:38:00	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
14:48:13	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Member	Sell
14:48:15	\$ / R On 14-Sep-09			Currency Future	1	70,000	0.00	Member	Sell
15:11:02	\$ / R On 15-Mar-10			Currency Future	1	10,000	0.00	Member	Sell
15:11:27	\$ / R On 15-Mar-10			Currency Future	1	10,000	81.53	Member	Buy
15:45:16	\$ / R On 14-Sep-09			Currency Future	1	50,000	395.80	Client	Buy
15:47:44	\$ / R On 14-Sep-09			Currency Future	1	4,000	31.70	Client	Buy
16:03:10	\$ / R On 14-Dec-09	8.00	Call	Currency Future	1	747,000	0.00	Member	Sell
16:08:14	\$ / R On 14-Dec-09	8.00	Call	Currency Future	1	747,000	0.00	Client	Buy
16:15:53	\$ / R On 14-Jun-10	8.30	Call	Currency Future	1	140,000	0.00	Member	Sell
16:18:06	\$ / R On 14-Jun-10	8.30	Call	Currency Future	1	140,000	0.00	Client	Buy
16:19:13	\$ / R On 15-Mar-10	8.15	Call	Currency Future	1	279,000	0.00	Member	Sell
16:20:12	\$ / R On 15-Mar-10	8.15	Call	Currency Future	1	279,000	0.00	Client	Buy
16:22:08	\$ / R On 14-Sep-09			Currency Future	1	70,000	552.73	Client	Buy
16:22:14	\$ / R On 14-Sep-09			Currency Future	1	100,000	791.00	Member	Buy
16:22:45	\$ / R On 14-Sep-09			Currency Future	1	50,000	394.31	Client	Buy
16:22:49	\$ / R On 14-Sep-09			Currency Future	1	50,000	395.00	Member	Buy
16:22:49	\$ / R On 14-Sep-09			Currency Future	1	5,000	39.50	Client	Buy
16:28:53	\$ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Member	Sell
16:28:54	\$ / R On 14-Dec-09			Currency Future	1	500,000	0.00	Member	Sell
16:29:21	\$ / R On 14-Dec-09			Currency Future	1	500,000	4,017.35	Client	Buy
16:32:46	\$ / R On 14-Dec-09			Currency Future	1	100,000	803.86	Client	Buy
16:34:41	\$ / R On 14-Sep-09			Currency Future	1	10,000	79.04	Client	Buy
16:56:59	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
16:57:01	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:57:01	\$ / R On 14-Sep-09			Currency Future	1	5,000	39.50	Client	Buy
Total for \$ / R Currency Future:					62	11,019,000	35,450.11		
09:23:21	£ / R On 14-Dec-09			Currency Future	1	3,000	0.00	Client	Sell
09:23:21	£ / R On 14-Dec-09			Currency Future	1	3,000	39.03	Member	Buy
10:03:59	£ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Member	Sell
10:14:21	£ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Member	Sell
10:14:54	£ / R On 14-Dec-09			Currency Future	1	100,000	1,296.84	Client	Buy
10:15:55	£ / R On 14-Dec-09			Currency Future	1	10,000	129.58	Member	Buy
10:16:34	£ / R On 14-Dec-09			Currency Future	1	10,000	129.50	Client	Buy
10:19:08	£ / R On 14-Dec-09			Currency Future	1	25,000	0.00	Member	Sell
10:23:09	£ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Member	Sell
10:39:42	£ / R On 14-Dec-09			Currency Future	1	50,000	647.41	Member	Buy
10:49:55	£ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Member	Sell
10:49:55	£ / R On 14-Dec-09			Currency Future	1	50,000	647.91	Client	Buy
11:06:28	£ / R On 14-Sep-09			Currency Future	1	20,000	255.40	Client	Buy
14:08:08	£ / R On 14-Dec-09			Currency Future	1	8,000	104.44	Client	Buy
14:46:48	£ / R On 14-Dec-09			Currency Future	1	156,000	2,033.23	Client	Buy
16:41:27	£ / R On 14-Dec-09			Currency Future	1	25,000	323.96	Member	Buy
Total for £ / R Currency Future:					16	670,000	5,607.28		
16:23:32	R204 On 05-Nov-09			Bond Future	1	12,400,000	0.00	Member	Sell
16:23:32	R204 On 05-Nov-09			Bond Future	1	12,400,000	122,662.30	Client	Buy
16:24:05	R204 On 05-Nov-09			Bond Future	1	9,200,000	0.00	Member	Sell
16:24:05	R204 On 05-Nov-09			Bond Future	1	9,200,000	91,007.51	Client	Buy
Total for R204 Bond Future:					4	43,200,000	213,669.81		
Grand Total for all Instruments:					82	54,889,000	254,727.20		