



# Derivatives Matched Trades Report

Report for 20/10/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:00:59	\$ / R On 14-Dec-09			Currency Future	1	60,000	442.28	Member	Buy
09:12:39	\$ / R On 14-Dec-09			Currency Future	1	60,000	0.00	Member	Sell
09:12:58	\$ / R On 14-Dec-09			Currency Future	1	60,000	441.68	Member	Buy
09:12:58	\$ / R On 14-Dec-09			Currency Future	1	60,000	0.00	Client	Sell
09:13:53	\$ / R On 14-Dec-09			Currency Future	1	1,000,000	7,397.10	Member	Buy
09:15:12	\$ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Client	Sell
09:16:05	\$ / R On 14-Dec-09			Currency Future	1	100,000	737.25	Member	Buy
09:21:00	\$ / R On 14-Dec-09			Currency Future	1	19,000	0.00	Client	Sell
09:21:00	\$ / R On 14-Dec-09			Currency Future	1	19,000	140.41	Client	Buy
09:23:06	\$ / R On 14-Dec-09			Currency Future	1	1,000,000	0.00	Client	Sell
09:23:25	\$ / R On 14-Dec-09			Currency Future	1	21,000	0.00	Client	Sell
09:41:49	\$ / R On 15-Mar-10	6.85	Put	Currency Future	1	5,000,000	0.00	Member	Buy
09:42:20	\$ / R On 15-Mar-10	8.05	Call	Currency Future	1	5,000,000	0.00	Member	Sell
09:42:39	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
09:45:10	\$ / R On 14-Dec-09			Currency Future	1	99,000	731.16	Member	Buy
09:45:10	\$ / R On 14-Dec-09			Currency Future	1	99,000	0.00	Client	Sell
09:47:36	\$ / R On 14-Dec-09			Currency Future	1	1,000	0.00	Client	Sell
09:48:24	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
09:56:51	\$ / R On 15-Mar-10	6.85	Put	Currency Future	1	5,000,000	0.00	Member	Sell
09:58:49	\$ / R On 15-Mar-10	8.05	Call	Currency Future	1	5,000,000	0.00	Member	Buy
10:03:48	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
10:14:34	\$ / R On 14-Dec-09			Currency Future	1	55,000	0.00	Member	Sell
10:18:19	\$ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Client	Sell
10:18:48	\$ / R On 14-Dec-09			Currency Future	1	55,000	407.83	Client	Buy
11:32:18	\$ / R On 14-Jun-10			Currency Future	1	3,000	23.06	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:50:48	\$ / R On 14-Dec-09			Currency Future	1	400,000	2,964.20	Member	Buy
12:11:38	\$ / R On 14-Dec-09			Currency Future	1	10,000	74.29	Client	Buy
13:14:33	\$ / R On 14-Dec-09			Currency Future	1	4,000	29.68	Client	Buy
13:14:33	\$ / R On 14-Dec-09			Currency Future	1	11,000	0.00	Client	Sell
13:14:33	\$ / R On 14-Dec-09			Currency Future	1	4,000	0.00	Client	Sell
13:22:28	\$ / R On 15-Mar-10			Currency Future	1	5,000	37.70	Client	Buy
13:30:55	\$ / R On 14-Dec-09			Currency Future	1	20,000	148.02	Client	Buy
13:33:54	\$ / R On 14-Dec-09			Currency Future	1	19,000	140.39	Client	Buy
14:05:06	\$ / R On 15-Mar-10			Currency Future	1	1,000	0.00	Client	Sell
14:05:06	\$ / R On 15-Mar-10			Currency Future	1	1,000	7.52	Client	Buy
14:15:25	\$ / R On 15-Mar-10			Currency Future	1	5,000	37.67	Client	Buy
16:10:21	\$ / R On 14-Dec-09			Currency Future	1	400,000	0.00	Member	Sell
16:25:39	\$ / R On 14-Dec-09			Currency Future	1	4,000,000	0.00	Member	Sell
16:25:39	\$ / R On 14-Dec-09			Currency Future	1	250,000	0.00	Member	Sell
16:25:40	\$ / R On 14-Dec-09			Currency Future	1	3,000,000	0.00	Member	Sell
16:29:41	\$ / R On 14-Dec-09			Currency Future	1	4,000,000	29,758.00	Client	Buy
16:29:58	\$ / R On 14-Dec-09			Currency Future	1	3,000,000	22,303.50	Client	Buy
16:33:32	\$ / R On 14-Dec-09			Currency Future	1	250,000	1,858.00	Client	Buy
16:48:22	\$ / R On 15-Mar-10			Currency Future	1	2,000	0.00	Client	Sell

**Total for \$ / R Currency Future: 44 38,238,000 67,679.73**

11:03:13	£ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Member	Sell
11:05:08	£ / R On 14-Dec-09			Currency Future	1	100,000	1,217.75	Member	Buy
12:33:32	£ / R On 14-Dec-09			Currency Future	1	50,000	608.09	Member	Buy
13:56:14	£ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Client	Sell
14:45:46	£ / R On 14-Dec-09			Currency Future	1	100,000	1,213.15	Member	Buy
16:13:41	£ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Member	Sell
16:14:23	£ / R On 14-Dec-09			Currency Future	1	500,000	0.00	Member	Sell
16:57:20	£ / R On 14-Dec-09			Currency Future	1	500,000	6,101.50	Client	Buy

**Total for £ / R Currency Future: 8 1,500,000 9,140.49**

09:08:36	€ / R On 14-Dec-09			Currency Future	1	42,000	463.72	Member	Buy
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Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:09:20	€ / R On 14-Dec-09			Currency Future	1	42,000	0.00	Client	Sell
09:44:35	€ / R On 14-Dec-09			Currency Future	1	5,000	55.46	Client	Buy
<b>Total for € / R Currency Future:</b>					<b>3</b>	<b>89,000</b>	<b>519.18</b>		
16:35:51	ZAAD On 14-Dec-09			Currency Future	1	50,000	0.00	Member	Sell
16:36:08	ZAAD On 14-Dec-09			Currency Future	1	30,000	0.00	Member	Sell
16:38:34	ZAAD On 14-Dec-09			Currency Future	1	50,000	343.00	Client	Buy
16:38:57	ZAAD On 14-Dec-09			Currency Future	1	30,000	205.80	Client	Buy
<b>Total for ZAAD Currency Future:</b>					<b>4</b>	<b>160,000</b>	<b>548.80</b>		
<b>Grand Total for all Instruments:</b>					<b>59</b>	<b>39,987,000</b>	<b>77,888.20</b>		