



Derivatives Matched Trades Report

Report for 21/07/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:16:54	\$ / R On 14-Dec-09			Currency Future	1	250,000	0.00	Member	Sell
08:16:54	\$ / R On 14-Dec-09			Currency Future	1	250,000	2,021.38	Client	Buy
08:55:10	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	7,955.00	Member	Buy
09:00:25	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	7,969.60	Member	Buy
09:05:33	\$ / R On 14-Sep-09			Currency Future	1	100,000	806.80	Member	Buy
09:09:33	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Member	Sell
09:10:11	\$ / R On 14-Sep-09			Currency Future	1	5,000	39.95	Client	Buy
09:10:11	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
09:12:42	\$ / R On 14-Sep-09			Currency Future	1	2,000	16.00	Client	Buy
09:12:42	\$ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell
09:12:42	\$ / R On 14-Sep-09			Currency Future	1	2,000	16.00	Client	Buy
09:12:42	\$ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell
09:14:18	\$ / R On 14-Sep-09			Currency Future	1	5,000	39.91	Client	Buy
09:14:18	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
09:14:42	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	9,996.50	Client	Buy
09:14:42	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	0.00	Member	Sell
09:15:27	\$ / R On 14-Sep-09			Currency Future	1	8,000	0.00	Client	Sell
09:15:27	\$ / R On 14-Sep-09			Currency Future	1	8,000	63.84	Client	Buy
09:18:17	\$ / R On 14-Sep-09			Currency Future	1	92,000	736.01	Client	Buy
09:19:04	\$ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Member	Sell
09:21:12	\$ / R On 14-Sep-09			Currency Future	1	58,000	478.50	Client	Buy
09:21:12	\$ / R On 14-Sep-09			Currency Future	1	58,000	0.00	Member	Sell
09:21:38	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	0.00	Client	Sell
09:40:37	\$ / R On 14-Sep-09			Currency Future	1	5,000	40.00	Client	Buy
09:40:56	\$ / R On 14-Dec-09			Currency Future	1	8,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:41:41	\$ / R On 14-Sep-09			Currency Future	1	4,000	0.00	Client	Sell
09:42:10	\$ / R On 14-Sep-09			Currency Future	1	4,000	0.00	Client	Sell
09:42:10	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
09:42:10	\$ / R On 14-Sep-09			Currency Future	1	4,000	31.90	Client	Buy
09:50:00	\$ / R On 14-Sep-09			Currency Future	1	20,000	159.93	Client	Buy
09:50:37	\$ / R On 14-Sep-09			Currency Future	1	20,000	0.00	Member	Sell
10:04:46	\$ / R On 14-Sep-09			Currency Future	1	120,000	0.00	Member	Sell
10:06:45	\$ / R On 14-Sep-09			Currency Future	1	10,000	79.81	Client	Buy
10:07:03	\$ / R On 14-Sep-09			Currency Future	1	100,000	798.00	Client	Buy
10:07:12	\$ / R On 14-Sep-09			Currency Future	1	125,000	997.50	Client	Buy
10:07:39	\$ / R On 14-Sep-09			Currency Future	1	2,000	15.95	Client	Buy
10:08:05	\$ / R On 14-Sep-09			Currency Future	1	10,000	79.75	Client	Buy
10:09:47	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	0.00	Client	Sell
10:36:25	\$ / R On 14-Sep-09			Currency Future	1	120,000	0.00	Member	Sell
11:40:47	\$ / R On 14-Sep-09			Currency Future	1	12,000	95.71	Client	Buy
11:40:47	\$ / R On 14-Sep-09			Currency Future	1	5,000	39.88	Client	Buy
11:40:47	\$ / R On 14-Sep-09			Currency Future	1	16,000	127.61	Client	Buy
11:47:55	\$ / R On 14-Sep-09			Currency Future	1	15,000	0.00	Member	Sell
11:48:42	\$ / R On 14-Sep-09			Currency Future	1	15,000	119.59	Client	Buy
12:06:59	\$ / R On 14-Sep-09			Currency Future	1	7,000	55.83	Client	Buy
12:09:43	\$ / R On 14-Sep-09			Currency Future	1	30,000	239.28	Client	Buy
12:12:16	\$ / R On 14-Sep-09			Currency Future	1	12,000	95.70	Client	Buy
12:12:31	\$ / R On 14-Sep-09			Currency Future	1	5,000	39.81	Client	Buy
13:36:38	\$ / R On 14-Sep-09			Currency Future	1	30,000	238.79	Client	Buy
13:36:39	\$ / R On 14-Sep-09			Currency Future	1	20,000	159.19	Client	Buy
13:43:27	\$ / R On 14-Dec-09			Currency Future	1	735,000	0.00	Member	Sell
13:52:35	\$ / R On 14-Sep-09			Currency Future	1	5,000	39.76	Client	Buy
13:59:50	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Member	Sell
14:00:12	\$ / R On 14-Sep-09			Currency Future	1	1,000	7.95	Member	Buy
14:00:37	\$ / R On 14-Dec-09			Currency Future	1	735,000	5,968.35	Client	Buy
14:01:27	\$ / R On 14-Sep-09			Currency Future	1	50,000	397.58	Client	Buy
14:02:02	\$ / R On 14-Sep-09			Currency Future	1	5,000	39.75	Client	Buy
14:02:07	\$ / R On 14-Sep-09			Currency Future	1	10,000	79.50	Client	Buy
14:02:12	\$ / R On 14-Sep-09			Currency Future	1	5,000	39.75	Client	Buy
14:02:16	\$ / R On 14-Sep-09			Currency Future	1	4,000	31.79	Client	Buy
14:02:24	\$ / R On 14-Sep-09			Currency Future	1	5,000	39.70	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
14:02:24	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
14:08:01	\$ / R On 14-Sep-09			Currency Future	1	7,000	55.58	Client	Buy
14:08:10	\$ / R On 14-Dec-09			Currency Future	1	50,000	404.00	Client	Buy
14:15:46	\$ / R On 14-Dec-09			Currency Future	1	60,000	484.98	Client	Buy
14:18:26	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
14:23:28	\$ / R On 14-Sep-09			Currency Future	1	450,000	3,575.70	Client	Buy
14:23:28	\$ / R On 14-Sep-09			Currency Future	1	450,000	0.00	Member	Sell
14:30:44	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Member	Sell
14:32:19	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Member	Sell
14:38:45	\$ / R On 14-Sep-09			Currency Future	1	4,000	0.00	Client	Sell
14:48:47	\$ / R On 14-Sep-09			Currency Future	1	20,000	0.00	Client	Sell
14:48:47	\$ / R On 14-Sep-09			Currency Future	1	20,000	158.70	Client	Buy
14:50:22	\$ / R On 14-Sep-09			Currency Future	1	230,000	0.00	Client	Sell
15:02:11	\$ / R On 14-Sep-09			Currency Future	1	50,000	396.72	Client	Buy
15:09:13	\$ / R On 14-Sep-09			Currency Future	1	10,000	79.30	Client	Buy
15:09:19	\$ / R On 14-Sep-09			Currency Future	1	20,000	158.60	Client	Buy
15:09:24	\$ / R On 14-Sep-09			Currency Future	1	10,000	79.26	Client	Buy
15:09:31	\$ / R On 14-Sep-09			Currency Future	1	1,000	7.93	Client	Buy
15:09:41	\$ / R On 15-Mar-10			Currency Future	1	20,000	164.00	Client	Buy
15:09:57	\$ / R On 14-Sep-09			Currency Future	1	30,000	237.75	Client	Buy
15:10:39	\$ / R On 14-Sep-09			Currency Future	1	20,000	158.40	Client	Buy
15:11:29	\$ / R On 14-Sep-09			Currency Future	1	2,000	15.85	Client	Buy
15:25:25	\$ / R On 14-Sep-09			Currency Future	1	5,000	39.60	Client	Buy
15:30:14	\$ / R On 14-Sep-09			Currency Future	1	3,000	23.70	Client	Buy
15:30:16	\$ / R On 14-Sep-09			Currency Future	1	100,000	790.01	Client	Buy
15:30:17	\$ / R On 14-Sep-09			Currency Future	1	4,000	31.60	Client	Buy
15:30:17	\$ / R On 14-Sep-09			Currency Future	1	50,000	395.00	Client	Buy
15:30:17	\$ / R On 14-Sep-09			Currency Future	1	38,000	300.20	Client	Buy
15:30:17	\$ / R On 14-Sep-09			Currency Future	1	5,000	39.50	Client	Buy
15:30:17	\$ / R On 14-Sep-09			Currency Future	1	8,000	63.20	Client	Buy
15:30:17	\$ / R On 14-Sep-09			Currency Future	1	2,000	15.80	Client	Buy
15:30:54	\$ / R On 14-Sep-09			Currency Future	1	2,000	15.79	Client	Buy
15:31:40	\$ / R On 14-Sep-09			Currency Future	1	100,000	786.88	Member	Buy
15:32:18	\$ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Client	Sell
15:33:58	\$ / R On 14-Sep-09			Currency Future	1	300,000	0.00	Member	Sell
15:34:15	\$ / R On 14-Sep-09			Currency Future	1	300,000	2,368.05	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:36:05	\$ / R On 14-Sep-09			Currency Future	1	2,000	15.78	Client	Buy
15:37:26	\$ / R On 14-Dec-09			Currency Future	1	500,000	0.00	Member	Sell
15:37:46	\$ / R On 14-Sep-09			Currency Future	1	5,000	39.35	Client	Buy
15:37:46	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
15:37:56	\$ / R On 14-Sep-09			Currency Future	1	15,000	0.00	Client	Sell
15:37:56	\$ / R On 14-Sep-09			Currency Future	1	15,000	118.05	Client	Buy
15:39:13	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Member	Sell
15:39:41	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
15:39:41	\$ / R On 14-Sep-09			Currency Future	1	1,000	7.87	Client	Buy
15:39:56	\$ / R On 14-Sep-09			Currency Future	1	9,000	0.00	Client	Sell
15:40:01	\$ / R On 14-Dec-09			Currency Future	1	500,000	4,015.65	Client	Buy
15:42:04	\$ / R On 14-Sep-09			Currency Future	1	50,000	394.76	Member	Buy
15:42:39	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
15:42:41	\$ / R On 14-Sep-09			Currency Future	1	18,000	0.00	Client	Sell
15:54:54	\$ / R On 14-Sep-09			Currency Future	1	15,000	0.00	Member	Sell
16:11:54	\$ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Member	Sell
16:12:39	\$ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Member	Sell
16:12:39	\$ / R On 14-Sep-09			Currency Future	1	25,000	0.00	Member	Sell
16:13:14	\$ / R On 14-Sep-09			Currency Future	1	100,000	791.20	Client	Buy
16:13:27	\$ / R On 14-Sep-09			Currency Future	1	25,000	197.80	Client	Buy
16:16:54	\$ / R On 14-Dec-09			Currency Future	1	100,000	805.35	Client	Buy
16:18:57	\$ / R On 14-Sep-09			Currency Future	1	200,000	0.00	Member	Sell
16:20:18	\$ / R On 14-Sep-09			Currency Future	1	200,000	1,580.00	Member	Buy
16:33:11	\$ / R On 14-Sep-09			Currency Future	1	20,000	158.00	Client	Buy
16:34:45	\$ / R On 14-Sep-09			Currency Future	1	15,000	118.52	Client	Buy
16:34:59	\$ / R On 14-Sep-09			Currency Future	1	30,000	236.76	Client	Buy
16:34:59	\$ / R On 14-Sep-09			Currency Future	1	5,000	39.46	Client	Buy
16:35:03	\$ / R On 14-Dec-09			Currency Future	1	4,000	32.12	Client	Buy
16:35:05	\$ / R On 14-Sep-09			Currency Future	1	50,000	398.72	Client	Buy
16:35:07	\$ / R On 14-Sep-09			Currency Future	1	5,000	39.45	Client	Buy
16:36:00	\$ / R On 14-Sep-09			Currency Future	1	120,000	959.47	Client	Buy
16:36:18	\$ / R On 14-Sep-09			Currency Future	1	120,000	958.57	Client	Buy
16:39:01	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Member	Sell
16:39:17	\$ / R On 14-Dec-09			Currency Future	1	10,000	80.30	Client	Buy
16:39:46	\$ / R On 14-Dec-09			Currency Future	1	50,000	401.00	Client	Buy
16:40:05	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:50:31	\$ / R On 14-Sep-09			Currency Future	1	50,000	394.25	Client	Buy
16:56:44	\$ / R On 14-Sep-09			Currency Future	1	35,000	278.95	Client	Buy
16:56:46	\$ / R On 14-Sep-09			Currency Future	1	35,000	0.00	Member	Sell
16:56:48	\$ / R On 14-Sep-09			Currency Future	1	7,000	55.36	Client	Buy
16:57:08	\$ / R On 14-Sep-09			Currency Future	1	3,000	23.71	Client	Buy
16:59:36	\$ / R On 14-Dec-09			Currency Future	1	6,000	48.22	Client	Buy
16:59:48	\$ / R On 14-Sep-09			Currency Future	1	11,000	86.90	Client	Buy
Total for \$ / R Currency Future:					140	14,541,000	63,319.53		
08:17:22	£ / R On 14-Dec-09			Currency Future	1	200,000	0.00	Member	Sell
08:17:22	£ / R On 14-Dec-09			Currency Future	1	200,000	2,677.20	Client	Buy
09:13:01	£ / R On 14-Sep-09			Currency Future	1	7,000	92.19	Client	Buy
09:19:12	£ / R On 14-Sep-09			Currency Future	1	3,000	0.00	Client	Sell
09:19:12	£ / R On 14-Sep-09			Currency Future	1	3,000	40.46	Member	Buy
12:44:45	£ / R On 14-Sep-09			Currency Future	1	5,000	65.40	Client	Buy
13:36:44	£ / R On 14-Sep-09			Currency Future	1	15,000	195.90	Client	Buy
14:08:44	£ / R On 15-Mar-10			Currency Future	1	30,000	405.00	Client	Buy
15:24:45	£ / R On 14-Sep-09			Currency Future	1	5,000	65.25	Client	Buy
15:28:52	£ / R On 14-Sep-09			Currency Future	1	75,000	0.00	Member	Sell
15:29:51	£ / R On 14-Sep-09			Currency Future	1	75,000	977.26	Client	Buy
15:33:19	£ / R On 14-Dec-09			Currency Future	1	1,000	13.24	Client	Buy
15:33:19	£ / R On 14-Dec-09			Currency Future	1	2,000	26.48	Client	Buy
15:33:32	£ / R On 14-Sep-09			Currency Future	1	25,000	325.00	Client	Buy
Total for £ / R Currency Future:					14	646,000	4,883.37		
12:46:34	€ / R On 14-Sep-09			Currency Future	1	1,000	11.34	Client	Buy
13:34:52	€ / R On 14-Dec-09			Currency Future	1	3,000	34.59	Client	Buy
14:49:15	€ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
15:59:39	€ / R On 15-Mar-10			Currency Future	1	500,000	0.00	Member	Sell
16:34:15	€ / R On 15-Mar-10			Currency Future	1	500,000	5,821.80	Client	Buy
16:48:40	€ / R On 14-Dec-09			Currency Future	1	250,000	0.00	Member	Sell
16:48:40	€ / R On 14-Dec-09			Currency Future	1	250,000	2,860.50	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
Total for € / R Currency Future:					7	1,505,000	8,728.23		
10:40:27	ALBI On 06-Aug-09			Index Future	1	80,000	0.00	Client	Sell
10:51:25	ALBI On 06-Aug-09			Index Future	1	80,000	0.00	Client	Buy
Total for ALBI Index Future:					2	160,000	0.00		
Grand Total for all Instruments:					163	16,852,000	76,931.14		