



# Derivatives Matched Trades Report

Report for 31/08/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:09:57	\$ / R On 14-Sep-09			Currency Future	1	82,000	640.26	Member	Buy
09:09:57	\$ / R On 14-Sep-09			Currency Future	1	82,000	0.00	Client	Sell
09:47:54	\$ / R On 14-Sep-09			Currency Future	1	20,000	155.90	Member	Buy
09:48:45	\$ / R On 14-Dec-09			Currency Future	1	500,000	3,953.25	Member	Buy
09:49:08	\$ / R On 14-Sep-09			Currency Future	1	500,000	0.00	Member	Sell
09:49:10	\$ / R On 14-Sep-09			Currency Future	1	20,000	0.00	Client	Sell
09:50:03	\$ / R On 14-Sep-09			Currency Future	1	4,000	31.28	Client	Buy
09:55:33	\$ / R On 14-Sep-09			Currency Future	1	500,000	3,888.25	Client	Buy
09:55:48	\$ / R On 14-Dec-09			Currency Future	1	500,000	0.00	Client	Sell
10:04:30	\$ / R On 14-Dec-09	8.35	Call	Currency Future	1	25,000	0.00	Member	Buy
10:10:32	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	0.00	Member	Sell
10:15:10	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	7,811.60	Client	Buy
10:32:04	\$ / R On 14-Dec-09	8.35	Call	Currency Future	1	25,000	0.00	Member	Sell
10:50:15	\$ / R On 14-Sep-09			Currency Future	1	1,000	7.90	Client	Buy
10:50:15	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
11:09:54	\$ / R On 14-Sep-09			Currency Future	1	100,000	781.10	Client	Buy
11:14:08	\$ / R On 14-Dec-09			Currency Future	1	300,000	0.00	Member	Sell
11:16:58	\$ / R On 14-Dec-09			Currency Future	1	300,000	2,381.01	Client	Buy
12:25:56	\$ / R On 14-Sep-09			Currency Future	1	10,000	78.16	Client	Buy
13:03:44	\$ / R On 14-Dec-09			Currency Future	1	200,000	0.00	Member	Sell
13:06:07	\$ / R On 14-Dec-09			Currency Future	1	200,000	1,590.24	Client	Buy
13:58:19	\$ / R On 14-Dec-09			Currency Future	1	2,000	15.90	Client	Buy
13:58:19	\$ / R On 14-Dec-09			Currency Future	1	2,000	0.00	Client	Sell
14:21:10	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
14:21:10	\$ / R On 14-Dec-09			Currency Future	1	9,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
14:21:10	\$ / R On 14-Dec-09			Currency Future	1	10,000	79.45	Client	Buy
14:21:10	\$ / R On 14-Dec-09			Currency Future	1	9,000	71.51	Client	Buy
15:18:10	\$ / R On 14-Dec-09			Currency Future	1	5,000	39.79	Client	Buy
15:18:10	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
15:32:05	\$ / R On 14-Dec-09			Currency Future	1	9,000	0.00	Client	Sell
15:32:05	\$ / R On 14-Dec-09			Currency Future	1	9,000	71.62	Client	Buy
15:34:15	\$ / R On 14-Dec-09			Currency Future	1	17,000	135.28	Client	Buy
15:34:15	\$ / R On 14-Dec-09			Currency Future	1	17,000	0.00	Client	Sell
16:05:03	\$ / R On 14-Dec-09			Currency Future	1	24,000	190.98	Client	Buy
16:19:07	\$ / R On 14-Dec-09			Currency Future	1	5,000,000	0.00	Member	Sell
16:20:44	\$ / R On 14-Dec-09			Currency Future	1	8,000	63.66	Client	Buy
16:29:21	\$ / R On 14-Dec-09			Currency Future	1	1,000	0.00	Member	Sell
16:29:55	\$ / R On 14-Dec-09			Currency Future	1	1,000	7.98	Client	Buy
16:59:30	\$ / R On 14-Dec-09			Currency Future	1	5,000,000	39,750.00	Client	Buy
<b>Total for \$ / R Currency Future:</b>					<b>39</b>	<b>15,508,000</b>	<b>61,745.09</b>		
09:21:14	£ / R On 14-Dec-09			Currency Future	1	250,000	3,223.63	Client	Buy
09:21:14	£ / R On 14-Dec-09			Currency Future	1	250,000	0.00	Member	Sell
09:23:00	£ / R On 14-Dec-09			Currency Future	1	500,000	0.00	Member	Sell
10:12:49	£ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Member	Sell
10:30:35	£ / R On 14-Sep-09			Currency Future	1	5,000	63.36	Client	Buy
10:50:56	£ / R On 14-Dec-09			Currency Future	1	10,000	128.79	Member	Buy
11:18:25	£ / R On 15-Mar-10			Currency Future	1	3,000	39.27	Client	Buy
13:05:58	£ / R On 14-Dec-09			Currency Future	1	500,000	6,453.00	Member	Buy
16:19:07	£ / R On 14-Sep-09			Currency Future	1	3,000	0.00	Member	Sell
16:47:11	£ / R On 14-Dec-09			Currency Future	1	5,000	64.79	Client	Buy
16:47:46	£ / R On 14-Sep-09			Currency Future	1	3,000	38.08	Client	Buy
<b>Total for £ / R Currency Future:</b>					<b>11</b>	<b>1,539,000</b>	<b>10,010.92</b>		
09:48:06	€ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell
10:10:34	€ / R On 14-Sep-09			Currency Future	1	1,000	11.18	Client	Buy
11:05:01	€ / R On 14-Dec-09			Currency Future	1	10,000	113.58	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
<b>Total for € / R Currency Future:</b>					<b>3</b>	<b>13,000</b>	<b>124.75</b>		
13:34:07	ALBI On 05-Nov-09			Index Future	1	50,000	0.00	Client	Sell
13:36:19	ALBI On 05-Nov-09			Index Future	1	50,000	0.00	Client	Buy
<b>Total for ALBI Index Future:</b>					<b>2</b>	<b>100,000</b>	<b>0.00</b>		
12:13:12	ZAAD On 14-Sep-09			Currency Future	1	25,000	162.68	Member	Buy
16:53:32	ZAAD On 14-Sep-09			Currency Future	1	25,000	0.00	Client	Sell
<b>Total for ZAAD Currency Future:</b>					<b>2</b>	<b>50,000</b>	<b>162.68</b>		
<b>Grand Total for all Instruments:</b>					<b>57</b>	<b>17,210,000</b>	<b>72,043.44</b>		