



Derivatives Matched Trades Report

Report for 02/09/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:11:45	\$ / R On 14-Sep-09			Currency Future	1	50,000	393.75	Member	Buy
09:11:45	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Client	Sell
09:15:37	\$ / R On 14-Sep-09			Currency Future	1	2,000,000	15,699.80	Client	Buy
09:16:13	\$ / R On 14-Sep-09			Currency Future	1	2,000,000	0.00	Member	Sell
09:18:15	\$ / R On 14-Sep-09			Currency Future	1	1,000	7.88	Member	Buy
09:19:47	\$ / R On 14-Dec-09			Currency Future	1	17,000	0.00	Client	Sell
09:20:33	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
09:28:37	\$ / R On 14-Sep-09			Currency Future	1	500,000	3,935.45	Member	Buy
09:32:34	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Client	Sell
09:32:46	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Client	Sell
09:44:19	\$ / R On 14-Sep-09			Currency Future	1	500,000	3,941.00	Member	Buy
09:47:12	\$ / R On 14-Sep-09			Currency Future	1	20,000	158.25	Client	Buy
09:59:43	\$ / R On 14-Sep-09			Currency Future	1	500,000	0.00	Client	Sell
10:00:02	\$ / R On 14-Sep-09			Currency Future	1	500,000	0.00	Client	Sell
10:46:54	\$ / R On 14-Sep-09			Currency Future	1	100,000	770.00	Member	Buy
10:47:17	\$ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Member	Sell
10:49:50	\$ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Member	Sell
10:50:03	\$ / R On 14-Sep-09			Currency Future	1	100,000	805.00	Member	Buy
11:01:19	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
11:25:04	\$ / R On 14-Sep-09			Currency Future	1	2,000,000	15,764.60	Member	Buy
11:29:54	\$ / R On 14-Sep-09			Currency Future	1	2,000,000	0.00	Client	Sell
11:34:40	\$ / R On 14-Dec-09			Currency Future	1	103,000	826.16	Client	Buy
11:34:40	\$ / R On 14-Dec-09			Currency Future	1	103,000	0.00	Client	Sell
11:34:44	\$ / R On 14-Dec-09			Currency Future	1	9,000	72.19	Client	Buy
11:34:44	\$ / R On 14-Dec-09			Currency Future	1	9,000	0.00	Client	Sell

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11:45:37	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
11:53:24	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Client	Sell
12:38:45	\$ / R On 14-Dec-09			Currency Future	1	9,000	72.19	Client	Buy
12:38:45	\$ / R On 14-Dec-09			Currency Future	1	9,000	0.00	Client	Sell
14:16:42	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
14:57:18	\$ / R On 14-Sep-09			Currency Future	1	40,000	0.00	Client	Sell
15:03:54	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Client	Sell
15:05:17	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
15:10:31	\$ / R On 14-Sep-09			Currency Future	1	15,000	0.00	Client	Sell
15:11:33	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Client	Sell
15:11:33	\$ / R On 14-Sep-09			Currency Future	1	50,000	394.50	Member	Buy
15:12:39	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
15:23:03	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
15:34:06	\$ / R On 15-Mar-10			Currency Future	1	3,000	24.60	Client	Buy
15:50:45	\$ / R On 14-Sep-09			Currency Future	1	2,000,000	0.00	Member	Sell
15:56:57	\$ / R On 14-Sep-09			Currency Future	1	2,000,000	15,820.00	Member	Buy
16:07:47	\$ / R On 14-Sep-09			Currency Future	1	2,000,000	0.00	Member	Sell
16:12:11	\$ / R On 14-Dec-09			Currency Future	1	9,000	72.45	Client	Buy
16:12:11	\$ / R On 14-Dec-09			Currency Future	1	9,000	0.00	Client	Sell
16:33:52	\$ / R On 14-Sep-09			Currency Future	1	45,000	355.42	Member	Buy
16:34:12	\$ / R On 14-Dec-09			Currency Future	1	1,000	8.05	Client	Buy
16:34:12	\$ / R On 14-Dec-09			Currency Future	1	1,000	0.00	Client	Sell
16:34:24	\$ / R On 14-Sep-09			Currency Future	1	45,000	0.00	Client	Sell
16:35:07	\$ / R On 14-Dec-09			Currency Future	1	9,000	72.54	Client	Buy
16:35:07	\$ / R On 14-Dec-09			Currency Future	1	9,000	0.00	Client	Sell
16:41:29	\$ / R On 14-Dec-09			Currency Future	1	9,000	72.45	Client	Buy
16:52:34	\$ / R On 14-Sep-09			Currency Future	1	2,000,000	15,820.00	Member	Buy
16:56:20	\$ / R On 14-Dec-09			Currency Future	1	6,000	48.30	Client	Buy
Total for \$ / R Currency Future:					53	19,337,000	75,134.59		

10:32:53	£ / R On 14-Sep-09			Currency Future	1	2,000	25.46	Client	Buy
10:32:53	£ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell
11:39:14	£ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Client	Sell
11:39:14	£ / R On 14-Dec-09			Currency Future	1	50,000	647.50	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
12:04:19	£ / R On 14-Sep-09			Currency Future	1	3,000	0.00	Client	Sell
12:04:23	£ / R On 14-Sep-09			Currency Future	1	17,000	0.00	Member	Sell
12:04:46	£ / R On 14-Sep-09			Currency Future	1	17,000	217.25	Member	Buy
13:34:30	£ / R On 14-Dec-09			Currency Future	1	28,000	364.70	Client	Buy
14:02:45	£ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell
14:15:21	£ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell
15:31:28	£ / R On 14-Sep-09			Currency Future	1	250,000	3,206.70	Member	Buy
15:35:15	£ / R On 14-Sep-09			Currency Future	1	250,000	0.00	Client	Sell
15:38:59	£ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
15:38:59	£ / R On 14-Sep-09			Currency Future	1	5,000	64.18	Client	Buy
Total for £ / R Currency Future:					14	683,000	4,525.78		
09:28:08	€ / R On 14-Sep-09			Currency Future	1	175,000	0.00	Member	Sell
09:28:08	€ / R On 14-Sep-09			Currency Future	1	175,000	1,952.16	Client	Buy
09:47:50	€ / R On 14-Dec-09			Currency Future	1	5,000	57.21	Client	Buy
15:07:42	€ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell
15:11:04	€ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell
16:32:31	€ / R On 14-Dec-09			Currency Future	1	7,000	80.09	Client	Buy
Total for € / R Currency Future:					6	366,000	2,089.46		
14:42:30	ALBI On 05-Nov-09			Index Future	1	90,000	0.00	Client	Buy
14:45:15	ALBI On 05-Nov-09			Index Future	1	90,000	0.00	Client	Sell
Total for ALBI Index Future:					2	180,000	0.00		
Grand Total for all Instruments:					75	20,566,000	81,749.84		