



Derivatives Matched Trades Report

Report for 03/09/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:23:06	\$ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Member	Sell
09:23:06	\$ / R On 14-Dec-09			Currency Future	1	250,000	0.00	Member	Sell
09:27:51	\$ / R On 14-Dec-09			Currency Future	1	30,000	0.00	Member	Sell
09:28:09	\$ / R On 14-Dec-09			Currency Future	1	30,000	238.04	Client	Buy
09:31:23	\$ / R On 14-Dec-09			Currency Future	1	250,000	1,983.70	Member	Buy
09:32:33	\$ / R On 14-Sep-09			Currency Future	1	2,000	15.62	Client	Buy
09:35:05	\$ / R On 14-Dec-09			Currency Future	1	250,000	0.00	Member	Sell
09:35:05	\$ / R On 14-Dec-09			Currency Future	1	250,000	1,986.20	Client	Buy
09:43:04	\$ / R On 14-Dec-09			Currency Future	1	5,000	39.69	Client	Buy
10:22:38	\$ / R On 14-Dec-09			Currency Future	1	5,000	39.65	Client	Buy
10:22:52	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Member	Sell
10:23:58	\$ / R On 14-Dec-09			Currency Future	1	5,000	39.62	Member	Buy
10:45:17	\$ / R On 14-Dec-09			Currency Future	1	200,000	1,584.10	Client	Buy
10:46:22	\$ / R On 14-Sep-09			Currency Future	1	12,000	93.36	Client	Buy
11:35:04	\$ / R On 14-Dec-09			Currency Future	1	300,000	2,379.45	Client	Buy
12:12:51	\$ / R On 14-Dec-09			Currency Future	1	50,000	396.40	Client	Buy
13:12:17	\$ / R On 14-Dec-09			Currency Future	1	40,000	317.00	Client	Buy
13:12:17	\$ / R On 14-Dec-09			Currency Future	1	8,000	63.40	Client	Buy
13:12:17	\$ / R On 14-Dec-09			Currency Future	1	100,000	792.40	Client	Buy
13:29:43	\$ / R On 14-Sep-09			Currency Future	1	9,000	70.00	Client	Buy
13:29:43	\$ / R On 14-Sep-09			Currency Future	1	7,000	54.44	Client	Buy
13:29:44	\$ / R On 14-Dec-09			Currency Future	1	9,000	71.21	Client	Buy
13:29:44	\$ / R On 14-Dec-09			Currency Future	1	4,000	31.64	Client	Buy
13:35:26	\$ / R On 14-Sep-09			Currency Future	1	1,000	7.77	Member	Buy
13:35:26	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Member	Sell

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13:37:54	\$ / R On 14-Dec-09			Currency Future	1	5,000	39.50	Client	Buy
13:37:54	\$ / R On 14-Dec-09			Currency Future	1	6,000	47.40	Client	Buy
13:37:54	\$ / R On 14-Dec-09			Currency Future	1	30,000	237.00	Client	Buy
14:05:05	\$ / R On 14-Dec-09			Currency Future	1	130,000	1,028.69	Client	Buy
14:27:01	\$ / R On 14-Dec-09			Currency Future	1	10,000	79.04	Client	Buy
14:29:00	\$ / R On 14-Sep-09			Currency Future	1	80,000	0.00	Member	Sell
14:45:09	\$ / R On 14-Dec-09			Currency Future	1	5,000	39.57	Client	Buy
14:56:14	\$ / R On 14-Sep-09			Currency Future	1	510,000	0.00	Member	Sell
14:56:14	\$ / R On 14-Sep-09			Currency Future	1	510,000	3,964.23	Client	Buy
15:07:01	\$ / R On 14-Sep-09			Currency Future	1	80,000	621.04	Member	Buy
15:15:48	\$ / R On 14-Dec-09			Currency Future	1	10,000	79.00	Client	Buy
15:16:13	\$ / R On 14-Dec-09	7.75	Put	Currency Future	1	100,000	0.00	Member	Sell
15:17:37	\$ / R On 14-Dec-09	7.90	Put	Currency Future	1	100,000	0.00	Member	Buy
15:18:34	\$ / R On 14-Dec-09	7.90	Call	Currency Future	1	100,000	0.00	Member	Buy
15:18:58	\$ / R On 14-Sep-09			Currency Future	1	100,000	776.00	Client	Buy
15:18:58	\$ / R On 14-Sep-09			Currency Future	1	3,000	23.28	Client	Buy
15:19:20	\$ / R On 14-Dec-09	8.05	Call	Currency Future	1	100,000	0.00	Member	Sell
15:29:02	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Member	Sell
15:29:13	\$ / R On 14-Dec-09			Currency Future	1	2,000	15.79	Client	Buy
15:29:13	\$ / R On 14-Dec-09			Currency Future	1	5,000	39.45	Client	Buy
15:34:59	\$ / R On 14-Dec-09	7.75	Put	Currency Future	1	100,000	0.00	Member	Buy
15:36:02	\$ / R On 14-Dec-09	7.90	Put	Currency Future	1	100,000	0.00	Member	Sell
15:36:20	\$ / R On 14-Dec-09	7.90	Call	Currency Future	1	100,000	0.00	Member	Sell
15:36:43	\$ / R On 14-Dec-09	8.05	Call	Currency Future	1	100,000	0.00	Member	Buy
15:49:19	\$ / R On 14-Sep-09			Currency Future	1	5,000	38.75	Client	Buy
15:49:19	\$ / R On 14-Sep-09			Currency Future	1	10,000	77.50	Client	Buy
15:49:19	\$ / R On 14-Sep-09			Currency Future	1	2,000	15.50	Client	Buy
15:49:19	\$ / R On 14-Sep-09			Currency Future	1	8,000	62.00	Client	Buy
15:51:09	\$ / R On 14-Sep-09			Currency Future	1	45,000	0.00	Member	Sell
15:52:37	\$ / R On 14-Dec-09			Currency Future	1	9,000	70.92	Client	Buy
15:52:37	\$ / R On 14-Dec-09			Currency Future	1	20,000	157.60	Client	Buy
16:03:36	\$ / R On 14-Sep-09			Currency Future	1	2,000	15.50	Client	Buy
16:03:36	\$ / R On 14-Sep-09			Currency Future	1	10,000	77.40	Client	Buy
16:03:36	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
16:03:39	\$ / R On 14-Sep-09			Currency Future	1	12,000	93.00	Client	Buy
16:19:01	\$ / R On 14-Dec-09			Currency Future	1	150,000	1,183.88	Client	Buy

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16:19:01	\$ / R On 14-Dec-09			Currency Future	1	150,000	0.00	Member	Sell
16:24:27	\$ / R On 14-Sep-09			Currency Future	1	45,000	348.71	Member	Buy
16:28:46	\$ / R On 14-Dec-09			Currency Future	1	6,000	47.50	Client	Buy
16:32:18	\$ / R On 14-Dec-09			Currency Future	1	10,000	78.88	Client	Buy
16:45:13	\$ / R On 14-Sep-09			Currency Future	1	40,000	310.92	Client	Buy
16:45:14	\$ / R On 14-Sep-09			Currency Future	1	40,000	0.00	Member	Sell
16:49:29	\$ / R On 14-Sep-09			Currency Future	1	20,000	155.54	Client	Buy
16:53:23	\$ / R On 14-Sep-09			Currency Future	1	20,000	155.39	Client	Buy
Total for \$ / R Currency Future:					69	4,735,000	20,082.65		
09:23:06	£ / R On 14-Dec-09			Currency Future	1	350,000	0.00	Member	Sell
10:02:35	£ / R On 14-Sep-09			Currency Future	1	10,000	127.06	Client	Buy
10:26:40	£ / R On 14-Dec-09			Currency Future	1	350,000	4,560.50	Member	Buy
11:12:33	£ / R On 14-Dec-09			Currency Future	1	200,000	2,587.70	Client	Buy
11:12:33	£ / R On 14-Dec-09			Currency Future	1	200,000	0.00	Member	Sell
14:22:08	£ / R On 14-Dec-09			Currency Future	1	10,000	129.50	Client	Buy
16:39:45	£ / R On 14-Dec-09			Currency Future	1	5,000	64.58	Client	Buy
Total for £ / R Currency Future:					7	1,125,000	7,469.33		
09:42:59	€ / R On 14-Sep-09			Currency Future	1	1,000	11.15	Client	Buy
11:02:50	€ / R On 14-Dec-09			Currency Future	1	200,000	2,272.00	Client	Buy
11:02:50	€ / R On 14-Dec-09			Currency Future	1	200,000	0.00	Member	Sell
14:10:02	€ / R On 14-Sep-09			Currency Future	1	5,000	55.70	Client	Buy
14:55:03	€ / R On 15-Mar-10			Currency Future	1	1,000	11.50	Client	Buy
15:07:03	€ / R On 14-Sep-09			Currency Future	1	13,000	144.50	Client	Buy
15:08:30	€ / R On 14-Sep-09			Currency Future	1	12,000	133.32	Client	Buy
15:08:30	€ / R On 14-Sep-09			Currency Future	1	1,000	11.11	Client	Buy
15:14:37	€ / R On 14-Sep-09			Currency Future	1	2,000	22.20	Client	Buy
15:45:31	€ / R On 14-Dec-09			Currency Future	1	250,000	2,815.00	Client	Buy
15:45:31	€ / R On 14-Dec-09			Currency Future	1	250,000	0.00	Member	Sell
16:06:50	€ / R On 14-Dec-09			Currency Future	1	1,000	11.28	Client	Buy
16:47:54	€ / R On 15-Mar-10			Currency Future	1	1,000	11.50	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:					13	937,000	5,499.26		
16:36:01	ALBI On 05-Nov-09			Index Future	1	70,000	0.00		Buy
16:36:01	ALBI On 05-Nov-09			Index Future	1	70,000	0.00		Sell
Total for ALBI Index Future:					2	140,000	0.00		
Grand Total for all Instruments:					91	6,937,000	33,051.24		