



# Derivatives Matched Trades Report

Report for 25/09/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:05:24	\$ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Member	Sell
09:05:44	\$ / R On 14-Dec-09			Currency Future	1	100,000	761.48	Client	Buy
09:13:15	\$ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Member	Sell
09:13:48	\$ / R On 14-Dec-09			Currency Future	1	100,000	761.48	Client	Buy
09:14:03	\$ / R On 14-Dec-09			Currency Future	1	15,000	113.25	Member	Buy
09:16:14	\$ / R On 14-Dec-09			Currency Future	1	15,000	0.00	Member	Sell
09:24:05	\$ / R On 14-Dec-09			Currency Future	1	20,000	151.80	Member	Buy
09:24:05	\$ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Client	Sell
09:41:36	\$ / R On 14-Dec-09			Currency Future	1	5,000	37.90	Client	Buy
09:41:36	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
09:58:01	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
09:58:01	\$ / R On 14-Dec-09			Currency Future	1	10,000	75.90	Client	Buy
10:21:11	\$ / R On 14-Dec-09			Currency Future	1	30,000	0.00	Client	Sell
10:27:27	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
11:05:57	\$ / R On 14-Dec-09			Currency Future	1	20,000	151.60	Member	Buy
11:05:57	\$ / R On 14-Dec-09			Currency Future	1	15,000	0.00	Client	Sell
11:05:57	\$ / R On 14-Dec-09			Currency Future	1	15,000	113.70	Client	Buy
11:05:57	\$ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Client	Sell
11:28:09	\$ / R On 14-Dec-09			Currency Future	1	1,000,000	0.00	Member	Sell
11:47:41	\$ / R On 14-Dec-09			Currency Future	1	1,000,000	7,599.00	Client	Buy
12:09:39	\$ / R On 14-Dec-09			Currency Future	1	4,000	0.00	Client	Sell
12:09:39	\$ / R On 14-Dec-09			Currency Future	1	4,000	0.00	Client	Sell
12:09:39	\$ / R On 14-Dec-09			Currency Future	1	4,000	30.32	Client	Buy
12:09:39	\$ / R On 14-Dec-09			Currency Future	1	4,000	30.32	Client	Buy
12:20:04	\$ / R On 14-Dec-09			Currency Future	1	6,000	45.41	Client	Buy

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12:20:04	\$ / R On 14-Dec-09			Currency Future	1	6,000	0.00	Client	Sell
12:23:18	\$ / R On 14-Dec-09			Currency Future	1	6,000	45.39	Client	Buy
12:23:18	\$ / R On 14-Dec-09			Currency Future	1	6,000	0.00	Client	Sell
13:19:23	\$ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Member	Sell
13:23:46	\$ / R On 14-Dec-09			Currency Future	1	100,000	755.22	Client	Buy
14:35:14	\$ / R On 14-Dec-09			Currency Future	1	6,000	0.00	Client	Sell
14:53:05	\$ / R On 14-Dec-09			Currency Future	1	9,000	68.05	Client	Buy
14:53:05	\$ / R On 14-Dec-09			Currency Future	1	9,000	0.00	Client	Sell
14:55:52	\$ / R On 14-Dec-09			Currency Future	1	26,000	197.21	Client	Buy
14:55:52	\$ / R On 14-Dec-09			Currency Future	1	26,000	0.00	Client	Sell
15:30:31	\$ / R On 14-Dec-09			Currency Future	1	1,000	7.56	Client	Buy
15:38:36	\$ / R On 14-Jun-10			Currency Future	1	81,000	0.00	Member	Sell
15:38:36	\$ / R On 14-Jun-10			Currency Future	1	81,000	632.50	Client	Buy
15:45:07	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Member	Sell
16:08:50	\$ / R On 14-Dec-09			Currency Future	1	10,000	75.67	Member	Buy
16:45:10	\$ / R On 14-Dec-09			Currency Future	1	30,000	226.46	Client	Buy

**Total for \$ / R Currency Future: 41 3,134,000 11,880.23**

09:14:16	£ / R On 15-Mar-10			Currency Future	1	15,000	185.91	Client	Buy
09:31:48	£ / R On 14-Dec-09			Currency Future	1	5,000	60.94	Client	Buy
09:59:59	£ / R On 14-Dec-09			Currency Future	1	30,000	364.50	Client	Buy
10:46:59	£ / R On 15-Mar-10			Currency Future	1	6,000	74.40	Client	Buy
10:52:56	£ / R On 14-Dec-09			Currency Future	1	4,000	48.70	Client	Buy
11:00:25	£ / R On 15-Mar-10			Currency Future	1	2,000	24.77	Client	Buy
12:12:09	£ / R On 14-Dec-09			Currency Future	1	30,000	364.80	Client	Buy
12:25:04	£ / R On 15-Mar-10			Currency Future	1	4,000	49.40	Client	Buy
12:29:14	£ / R On 14-Dec-09			Currency Future	1	3,000	36.42	Client	Buy
14:00:56	£ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Member	Sell
14:20:56	£ / R On 14-Dec-09			Currency Future	1	50,000	604.34	Member	Buy
15:58:22	£ / R On 14-Dec-09			Currency Future	1	100,000	1,205.00	Client	Buy
16:06:13	£ / R On 14-Dec-09			Currency Future	1	15,000	0.00	Client	Sell
16:06:13	£ / R On 14-Dec-09			Currency Future	1	15,000	179.85	Client	Buy
16:09:12	£ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
16:26:18	£ / R On 14-Jun-10			Currency Future	1	2,000	24.88	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>16</b>	<b>336,000</b>	<b>3,223.91</b>		
15:33:44	€ / R On 14-Dec-09			Currency Future	1	4,000	44.34	Client	Buy
15:40:28	€ / R On 14-Dec-09			Currency Future	1	200,000	0.00	Client	Sell
15:40:28	€ / R On 14-Dec-09			Currency Future	1	200,000	2,225.50	Member	Buy
15:58:22	€ / R On 14-Dec-09			Currency Future	1	8,000	88.56	Client	Buy
16:50:05	€ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Member	Sell
16:54:36	€ / R On 14-Dec-09			Currency Future	1	10,000	110.92	Member	Buy
<b>Total for € / R Currency Future:</b>					<b>6</b>	<b>432,000</b>	<b>2,469.32</b>		
10:24:16	ALBI On 05-Nov-09			Index Future	1	50,000	0.00	Client	Sell
10:24:16	ALBI On 05-Nov-09			Index Future	1	50,000	0.00	Member	Buy
<b>Total for ALBI Index Future:</b>					<b>2</b>	<b>100,000</b>	<b>0.00</b>		
<b>Grand Total for all Instruments:</b>					<b>65</b>	<b>4,002,000</b>	<b>17,573.46</b>		