



Derivatives Matched Trades Report

Report for 22/06/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:27:00	\$ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Member	Sell
09:27:00	\$ / R On 14-Sep-09			Currency Future	1	100,000	821.85	Client	Buy
09:27:40	\$ / R On 14-Sep-09			Currency Future	1	100,000	824.95	Client	Buy
09:27:40	\$ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Member	Sell
10:17:08	\$ / R On 14-Sep-09			Currency Future	1	12,000	0.00	Client	Sell
10:26:13	\$ / R On 14-Sep-09			Currency Future	1	1,000	8.25	Client	Buy
10:27:44	\$ / R On 15-Mar-10			Currency Future	1	5,000	42.50	Client	Buy
12:25:29	\$ / R On 14-Sep-09			Currency Future	1	40,000	330.60	Member	Buy
13:30:30	\$ / R On 14-Sep-09			Currency Future	1	40,000	0.00	Member	Sell
14:16:54	\$ / R On 14-Sep-09			Currency Future	1	200,000	0.00	Member	Sell
14:25:29	\$ / R On 14-Sep-09			Currency Future	1	25,000	0.00	Client	Sell
14:25:48	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	0.00	Member	Sell
14:27:54	\$ / R On 14-Sep-09			Currency Future	1	3,300,000	27,291.66	Member	Buy
14:27:54	\$ / R On 14-Sep-09			Currency Future	1	3,300,000	0.00	Client	Sell
14:30:54	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	8,297.50	Client	Buy
14:49:59	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
14:49:59	\$ / R On 14-Sep-09			Currency Future	1	5,000	41.50	Client	Buy
14:55:13	\$ / R On 14-Sep-09			Currency Future	1	10,000	82.89	Member	Buy
14:55:37	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
14:56:46	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	0.00	Member	Sell
14:58:35	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	8,314.50	Client	Buy
15:00:49	\$ / R On 14-Sep-09			Currency Future	1	45,000	0.00	Client	Sell
15:00:54	\$ / R On 14-Sep-09			Currency Future	1	4,000	0.00	Client	Sell
15:06:39	\$ / R On 14-Sep-09			Currency Future	1	200,000	1,657.50	Client	Buy
15:34:40	\$ / R On 14-Sep-09			Currency Future	1	460,000	3,805.72	Member	Buy

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15:34:40	\$ / R On 14-Sep-09			Currency Future	1	460,000	0.00	Client	Sell
15:36:14	\$ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Member	Sell
15:37:37	\$ / R On 14-Sep-09			Currency Future	1	100,000	822.75	Member	Buy
15:49:41	\$ / R On 14-Sep-09			Currency Future	1	3,000	24.95	Client	Buy
16:46:38	\$ / R On 14-Sep-09			Currency Future	1	4,000	0.00	Client	Sell
16:54:14	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	8,313.50	Client	Buy
16:54:14	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	0.00	Member	Sell
16:55:41	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	0.00	Client	Sell
16:55:41	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	8,314.00	Client	Buy
Total for \$ / R Currency Future:					34	16,729,000	68,994.62		
10:24:30	£ / R On 14-Sep-09			Currency Future	1	1,000	13.55	Client	Buy
14:25:52	£ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
Total for £ / R Currency Future:					2	6,000	13.55		
10:27:44	€ / R On 14-Sep-09			Currency Future	1	1,000	11.42	Client	Buy
13:26:03	€ / R On 14-Sep-09			Currency Future	1	9,000	0.00	Member	Sell
13:26:16	€ / R On 14-Dec-09			Currency Future	1	6,000	0.00	Member	Sell
13:29:25	€ / R On 14-Dec-09			Currency Future	1	6,000	69.95	Client	Buy
13:30:03	€ / R On 14-Sep-09			Currency Future	1	9,000	103.27	Client	Buy
16:29:16	€ / R On 14-Sep-09			Currency Future	1	4,000	46.15	Client	Buy
Total for € / R Currency Future:					6	35,000	230.80		
Grand Total for all Instruments:					42	16,770,000	69,238.97		