



Derivatives Matched Trades Report

Report for 01/07/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:04:21	\$ / R On 14-Sep-09			Currency Future	1	14,000	110.00	Client	Buy
09:04:25	\$ / R On 14-Dec-09			Currency Future	1	5,000	39.95	Client	Buy
09:11:29	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Client	Sell
09:11:29	\$ / R On 14-Sep-09			Currency Future	1	50,000	391.35	Member	Buy
09:11:49	\$ / R On 15-Mar-10			Currency Future	1	7,000	56.87	Client	Buy
09:14:32	\$ / R On 14-Sep-09			Currency Future	1	20,000	156.98	Client	Buy
09:15:49	\$ / R On 14-Sep-09			Currency Future	1	5,000	39.25	Client	Buy
09:15:49	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Member	Sell
09:28:38	\$ / R On 14-Dec-09			Currency Future	1	23,000	0.00	Client	Sell
09:35:18	\$ / R On 14-Sep-09			Currency Future	1	128,000	0.00	Member	Sell
09:37:05	\$ / R On 14-Sep-09			Currency Future	1	128,000	1,003.39	Client	Buy
09:51:12	\$ / R On 14-Sep-09			Currency Future	1	15,000	117.58	Client	Buy
10:05:15	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Member	Sell
10:21:28	\$ / R On 14-Sep-09			Currency Future	1	1,000	7.84	Client	Buy
10:22:10	\$ / R On 14-Sep-09			Currency Future	1	5,000	39.17	Client	Buy
10:33:06	\$ / R On 14-Sep-09			Currency Future	1	40,000	312.98	Client	Buy
10:33:06	\$ / R On 14-Sep-09			Currency Future	1	12,000	93.91	Client	Buy
10:33:06	\$ / R On 14-Sep-09			Currency Future	1	5,000	39.13	Client	Buy
10:41:05	\$ / R On 14-Sep-09			Currency Future	1	5,000	39.13	Client	Buy
10:41:05	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
10:52:14	\$ / R On 14-Sep-09			Currency Future	1	388,000	0.00	Member	Sell
10:53:11	\$ / R On 14-Sep-09			Currency Future	1	250,000	1,953.45	Member	Buy
10:58:15	\$ / R On 14-Sep-09			Currency Future	1	250,000	0.00	Client	Sell
11:06:20	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Member	Sell
11:09:52	\$ / R On 14-Sep-09			Currency Future	1	10,000	78.21	Client	Buy

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11:31:45	\$ / R On 14-Sep-09			Currency Future	1	200,000	0.00	Client	Sell
11:47:02	\$ / R On 14-Sep-09			Currency Future	1	1,000	7.85	Client	Buy
12:13:15	\$ / R On 15-Mar-10			Currency Future	1	5,000	40.56	Client	Buy
12:13:15	\$ / R On 15-Mar-10			Currency Future	1	5,000	0.00	Client	Sell
12:21:41	\$ / R On 14-Dec-09			Currency Future	1	25,000	0.00	Member	Sell
12:22:11	\$ / R On 14-Sep-09			Currency Future	1	40,000	0.00	Member	Sell
12:30:28	\$ / R On 14-Dec-09			Currency Future	1	25,000	199.88	Member	Buy
12:30:41	\$ / R On 14-Sep-09			Currency Future	1	40,000	313.46	Member	Buy
12:39:07	\$ / R On 14-Sep-09			Currency Future	1	4,000	0.00	Client	Sell
12:41:30	\$ / R On 14-Sep-09			Currency Future	1	2,000	15.79	Client	Buy
12:49:58	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	7,863.00	Member	Buy
12:56:50	\$ / R On 14-Sep-09			Currency Future	1	10,000	79.06	Client	Buy
12:57:59	\$ / R On 14-Sep-09			Currency Future	1	5,000	39.53	Client	Buy
13:00:59	\$ / R On 14-Sep-09			Currency Future	1	250,000	1,976.25	Client	Buy
13:06:44	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	0.00	Client	Sell
13:27:06	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	7,852.20	Member	Buy
13:27:12	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	7,854.70	Member	Buy
13:35:09	\$ / R On 14-Sep-09			Currency Future	1	5,000	39.35	Client	Buy
13:37:02	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	0.00	Client	Sell
13:37:24	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	0.00	Client	Sell
13:44:42	\$ / R On 14-Sep-09	8.20	Call	Currency Future	1	27,000	0.00	Member	Sell
13:49:26	\$ / R On 14-Sep-09			Currency Future	1	21,000	165.47	Client	Buy
13:56:01	\$ / R On 14-Sep-09			Currency Future	1	25,000	196.17	Member	Buy
13:58:52	\$ / R On 14-Sep-09	8.20	Call	Currency Future	1	27,000	0.00	Client	Buy
14:08:09	\$ / R On 14-Dec-09			Currency Future	1	4,000	0.00	Member	Sell
14:11:07	\$ / R On 14-Dec-09			Currency Future	1	4,000	32.02	Member	Buy
14:13:25	\$ / R On 14-Sep-09			Currency Future	1	315,000	2,476.53	Member	Buy
14:46:31	\$ / R On 14-Sep-09			Currency Future	1	388,000	3,037.34	Client	Buy
14:48:11	\$ / R On 14-Sep-09			Currency Future	1	130,000	1,025.05	Client	Buy
15:24:30	\$ / R On 14-Dec-09			Currency Future	1	10,000	79.77	Member	Buy
15:24:52	\$ / R On 14-Sep-09			Currency Future	1	50,000	393.84	Client	Buy
15:27:49	\$ / R On 14-Sep-09			Currency Future	1	2,000	15.74	Client	Buy
15:41:10	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Member	Sell
15:44:23	\$ / R On 14-Sep-09			Currency Future	1	25,000	0.00	Client	Sell
16:00:55	\$ / R On 14-Sep-09			Currency Future	1	1,000	7.82	Client	Buy
16:00:55	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:01:41	\$ / R On 14-Sep-09			Currency Future	1	9,000	0.00	Member	Sell
16:01:41	\$ / R On 14-Sep-09			Currency Future	1	9,000	70.34	Client	Buy
16:43:26	\$ / R On 15-Mar-10			Currency Future	1	4,000	32.61	Client	Buy
16:50:56	\$ / R On 14-Sep-09			Currency Future	1	1,250,000	9,806.00	Member	Buy
16:54:36	\$ / R On 14-Sep-09			Currency Future	1	1,250,000	0.00	Member	Sell
Total for \$ / R Currency Future:					66	11,615,000	48,099.48		
10:20:54	£ / R On 14-Sep-09			Currency Future	1	5,000	64.40	Client	Buy
11:21:57	£ / R On 14-Sep-09			Currency Future	1	20,000	0.00	Member	Sell
11:22:56	£ / R On 14-Sep-09			Currency Future	1	20,000	257.45	Client	Buy
12:01:27	£ / R On 14-Sep-09			Currency Future	1	40,000	0.00	Member	Sell
12:13:22	£ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Member	Sell
13:56:09	£ / R On 14-Sep-09			Currency Future	1	40,000	515.86	Client	Buy
14:09:55	£ / R On 14-Dec-09			Currency Future	1	3,000	0.00	Member	Sell
14:11:33	£ / R On 14-Dec-09			Currency Future	1	3,000	39.51	Member	Buy
16:36:45	£ / R On 14-Sep-09			Currency Future	1	100,000	1,291.98	Member	Buy
Total for £ / R Currency Future:					9	331,000	2,169.20		
09:51:10	€ / R On 14-Sep-09			Currency Future	1	1,000	11.03	Client	Buy
10:39:59	€ / R On 14-Sep-09			Currency Future	1	3,000	33.04	Client	Buy
12:21:58	€ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell
14:09:13	€ / R On 14-Dec-09			Currency Future	1	3,000	0.00	Member	Sell
14:11:19	€ / R On 14-Dec-09			Currency Future	1	3,000	33.81	Member	Buy
14:12:59	€ / R On 14-Sep-09			Currency Future	1	220,000	2,437.60	Member	Buy
Total for € / R Currency Future:					6	232,000	2,515.49		
Grand Total for all Instruments:					81	12,178,000	52,784.17		