



Derivatives Matched Trades Report

Report for 29/07/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:06:42	\$ / R On 14-Sep-09			Currency Future	1	4,000	31.96	Member	Buy
09:07:05	\$ / R On 14-Sep-09			Currency Future	1	4,000	0.00	Client	Sell
09:17:08	\$ / R On 14-Sep-09			Currency Future	1	5,000	39.99	Client	Buy
09:18:35	\$ / R On 14-Sep-09			Currency Future	1	5,000	39.98	Client	Buy
09:20:15	\$ / R On 14-Sep-09			Currency Future	1	1,000	7.99	Client	Buy
09:21:31	\$ / R On 14-Sep-09			Currency Future	1	72,000	573.62	Client	Buy
09:21:31	\$ / R On 14-Sep-09			Currency Future	1	72,000	0.00	Client	Sell
09:25:46	\$ / R On 14-Sep-09			Currency Future	1	50,000	397.00	Member	Buy
09:25:46	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Client	Sell
09:27:06	\$ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Member	Sell
09:27:39	\$ / R On 14-Sep-09			Currency Future	1	10,000	79.88	Client	Buy
09:32:38	\$ / R On 14-Sep-09			Currency Future	1	566,000	4,448.76	Client	Buy
09:32:38	\$ / R On 14-Sep-09			Currency Future	1	566,000	0.00	Client	Sell
09:34:33	\$ / R On 14-Dec-09			Currency Future	1	60,000	488.70	Client	Buy
09:42:37	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
09:42:37	\$ / R On 14-Sep-09			Currency Future	1	10,000	79.80	Client	Buy
09:44:22	\$ / R On 14-Sep-09			Currency Future	1	5,000	39.90	Client	Buy
09:44:22	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
09:51:15	\$ / R On 14-Dec-09			Currency Future	1	75,000	610.50	Client	Buy
09:59:27	\$ / R On 14-Dec-09			Currency Future	1	2,000	16.28	Client	Buy
10:20:09	\$ / R On 14-Sep-09			Currency Future	1	50,000	398.31	Member	Buy
10:25:57	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Client	Sell
10:32:32	\$ / R On 14-Sep-09			Currency Future	1	28,000	0.00	Client	Sell
10:36:32	\$ / R On 15-Mar-10			Currency Future	1	5,000	0.00	Client	Sell
10:44:54	\$ / R On 14-Sep-09			Currency Future	1	77,000	0.00	Client	Sell

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10:44:54	\$ / R On 14-Sep-09			Currency Future	1	77,000	613.50	Member	Buy
10:48:51	\$ / R On 14-Sep-09			Currency Future	1	35,000	0.00	Client	Sell
11:06:01	\$ / R On 14-Sep-09			Currency Future	1	100,000	798.90	Member	Buy
11:06:05	\$ / R On 14-Sep-09			Currency Future	1	24,000	0.00	Client	Sell
11:06:07	\$ / R On 14-Sep-09			Currency Future	1	100,000	798.65	Member	Buy
11:09:09	\$ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Member	Sell
11:09:20	\$ / R On 14-Dec-09			Currency Future	1	100,000	812.85	Member	Buy
11:09:33	\$ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Member	Sell
11:09:50	\$ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Member	Sell
11:10:27	\$ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Member	Sell
11:13:20	\$ / R On 14-Sep-09			Currency Future	1	100,000	798.65	Member	Buy
11:13:45	\$ / R On 14-Sep-09			Currency Future	1	100,000	797.80	Member	Buy
11:29:33	\$ / R On 14-Sep-09			Currency Future	1	10,000	80.00	Client	Buy
11:29:33	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
11:50:51	\$ / R On 14-Dec-09			Currency Future	1	5,867,000	0.00	Member	Sell
12:03:00	\$ / R On 14-Sep-09			Currency Future	1	2,000	15.92	Member	Buy
12:03:13	\$ / R On 14-Sep-09			Currency Future	1	2,000	15.92	Member	Buy
12:03:53	\$ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Member	Sell
12:04:13	\$ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell
12:05:48	\$ / R On 14-Sep-09			Currency Future	1	1,000	7.97	Member	Buy
12:06:39	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
12:24:00	\$ / R On 14-Dec-09			Currency Future	1	5,867,000	47,654.71	Client	Buy
12:41:05	\$ / R On 14-Dec-09			Currency Future	1	1,000	8.12	Client	Buy
13:00:47	\$ / R On 14-Sep-09			Currency Future	1	3,000	23.97	Client	Buy
13:00:47	\$ / R On 14-Sep-09			Currency Future	1	3,000	0.00	Client	Sell
13:28:33	\$ / R On 14-Sep-09			Currency Future	1	80,000	0.00	Client	Sell
13:31:00	\$ / R On 14-Dec-09			Currency Future	1	1,190,000	0.00	Member	Sell
13:31:28	\$ / R On 14-Sep-09			Currency Future	1	80,000	639.32	Member	Buy
13:31:40	\$ / R On 14-Sep-09			Currency Future	1	47,000	0.00	Client	Sell
13:33:05	\$ / R On 14-Sep-09			Currency Future	1	80,000	0.00	Client	Sell
13:35:44	\$ / R On 14-Dec-09			Currency Future	1	1,190,000	9,683.63	Client	Buy
13:50:06	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
13:53:02	\$ / R On 14-Sep-09			Currency Future	1	10,000	79.98	Member	Buy
13:54:52	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
14:27:46	\$ / R On 14-Dec-09			Currency Future	1	100,000	810.90	Member	Buy
14:27:53	\$ / R On 14-Dec-09			Currency Future	1	100,000	810.90	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
14:28:21	\$ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Client	Sell
14:28:33	\$ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Client	Sell
14:32:18	\$ / R On 14-Sep-09			Currency Future	1	2,000	15.98	Client	Buy
14:32:18	\$ / R On 14-Sep-09			Currency Future	1	2,000	15.98	Client	Buy
14:38:53	\$ / R On 14-Sep-09			Currency Future	1	2,000	15.99	Client	Buy
16:07:02	\$ / R On 14-Sep-09			Currency Future	1	2,000	15.89	Client	Buy
16:07:02	\$ / R On 14-Dec-09			Currency Future	1	9,000	72.72	Client	Buy
16:41:45	\$ / R On 14-Sep-09			Currency Future	1	10,000	79.50	Client	Buy
16:42:17	\$ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Member	Sell
16:43:13	\$ / R On 14-Sep-09			Currency Future	1	100,000	797.15	Client	Buy
16:45:50	\$ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell
16:45:50	\$ / R On 14-Sep-09			Currency Future	1	6,000	0.00	Client	Sell
16:45:50	\$ / R On 14-Sep-09			Currency Future	1	6,000	47.70	Client	Buy
16:45:50	\$ / R On 14-Sep-09			Currency Future	1	2,000	15.91	Client	Buy
16:56:27	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
16:56:27	\$ / R On 14-Sep-09			Currency Future	1	5,000	39.85	Client	Buy
Total for \$ / R Currency Future:					77	18,034,000	72,821.02		
09:34:52	£ / R On 14-Sep-09			Currency Future	1	284,000	3,669.71	Client	Buy
09:34:52	£ / R On 14-Sep-09			Currency Future	1	284,000	0.00	Client	Sell
10:03:27	£ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
16:20:41	£ / R On 14-Sep-09			Currency Future	1	1,000,000	0.00	Client	Sell
16:20:41	£ / R On 14-Sep-09			Currency Future	1	1,000,000	12,957.50	Client	Buy
Total for £ / R Currency Future:					5	2,578,000	16,627.21		
09:33:53	€ / R On 14-Sep-09			Currency Future	1	118,000	0.00	Client	Sell
09:33:53	€ / R On 14-Sep-09			Currency Future	1	118,000	1,320.13	Client	Buy
09:59:05	€ / R On 14-Dec-09			Currency Future	1	4,000	46.12	Client	Buy
10:12:10	€ / R On 15-Mar-10			Currency Future	1	70,000	0.00	Member	Sell
10:14:13	€ / R On 14-Dec-09			Currency Future	1	175,000	0.00	Member	Sell
10:30:24	€ / R On 14-Dec-09			Currency Future	1	175,000	1,989.84	Client	Buy
11:56:51	€ / R On 15-Mar-10			Currency Future	1	70,000	820.60	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
14:13:24	€ / R On 14-Sep-09			Currency Future	1	10,000	112.68	Member	Buy
14:14:30	€ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
16:08:01	€ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Member	Sell
16:09:27	€ / R On 14-Sep-09			Currency Future	1	100,000	1,120.95	Client	Buy
16:13:43	€ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Member	Sell
16:14:05	€ / R On 14-Sep-09			Currency Future	1	50,000	560.43	Client	Buy
16:23:26	€ / R On 14-Sep-09			Currency Future	1	350,000	3,927.00	Member	Buy
16:23:26	€ / R On 14-Sep-09			Currency Future	1	350,000	0.00	Member	Sell
Total for € / R Currency Future:					15	1,750,000	9,897.73		
Grand Total for all Instruments:					97	22,362,000	99,345.96		