



Derivatives Matched Trades Report

Report for 04/06/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:12:15	\$ / R On 14-Dec-09			Currency Future	1	250,000	0.00	Member	Sell
09:29:49	\$ / R On 12-Jun-09			Currency Future	1	2,000,000	0.00	Member	Sell
09:30:00	\$ / R On 12-Jun-09			Currency Future	1	4,000	0.00	Client	Sell
09:30:00	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
09:30:00	\$ / R On 12-Jun-09			Currency Future	1	5,000	40.26	Client	Buy
09:30:00	\$ / R On 12-Jun-09			Currency Future	1	4,000	32.20	Client	Buy
09:30:28	\$ / R On 12-Jun-09			Currency Future	1	81,000	0.00	Client	Sell
09:30:39	\$ / R On 12-Jun-09			Currency Future	1	81,000	652.41	Member	Buy
09:30:39	\$ / R On 14-Sep-09			Currency Future	1	3,000,000	0.00	Member	Sell
09:31:14	\$ / R On 12-Jun-09			Currency Future	1	81,000	0.00	Client	Sell
09:33:04	\$ / R On 14-Dec-09			Currency Future	1	2,000	16.67	Client	Buy
09:38:13	\$ / R On 12-Jun-09			Currency Future	1	4,000	0.00	Client	Sell
09:38:13	\$ / R On 12-Jun-09			Currency Future	1	4,000	32.20	Client	Buy
09:38:26	\$ / R On 12-Jun-09			Currency Future	1	2,000,000	16,246.00	Client	Buy
09:41:40	\$ / R On 12-Jun-09			Currency Future	1	2,000,000	0.00	Member	Sell
09:41:59	\$ / R On 14-Sep-09			Currency Future	1	5,000	40.95	Client	Buy
09:41:59	\$ / R On 14-Sep-09			Currency Future	1	4,000	32.76	Client	Buy
09:44:37	\$ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Client	Sell
09:49:20	\$ / R On 14-Sep-09	8.50	Call	Currency Future	1	30,000	0.00	Member	Buy
09:49:59	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Member	Sell
09:51:45	\$ / R On 14-Sep-09			Currency Future	1	500,000	0.00	Member	Sell
09:52:24	\$ / R On 12-Jun-09			Currency Future	1	2,000,000	16,179.40	Client	Buy
09:59:38	\$ / R On 14-Sep-09			Currency Future	1	500,000	4,099.00	Client	Buy
10:03:33	\$ / R On 14-Sep-09			Currency Future	1	5,000	40.85	Client	Buy
10:03:33	\$ / R On 14-Sep-09			Currency Future	1	5,000	40.85	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
10:10:23	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Member	Sell
10:11:27	\$ / R On 12-Jun-09			Currency Future	1	10,000	80.27	Client	Buy
10:14:20	\$ / R On 14-Sep-09			Currency Future	1	50,000	407.50	Member	Buy
10:14:35	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Client	Sell
10:16:42	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Member	Sell
10:16:42	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	8,027.50	Client	Buy
10:17:54	\$ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Member	Sell
10:18:15	\$ / R On 14-Sep-09			Currency Future	1	200,000	0.00	Member	Sell
10:22:13	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Client	Sell
10:22:13	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	8,028.50	Client	Buy
10:48:33	\$ / R On 14-Sep-09			Currency Future	1	10,000	82.06	Client	Buy
10:51:01	\$ / R On 14-Sep-09			Currency Future	1	100,000	815.35	Member	Buy
10:51:21	\$ / R On 14-Sep-09			Currency Future	1	200,000	1,632.90	Member	Buy
11:18:16	\$ / R On 14-Sep-09			Currency Future	1	3,000,000	24,663.00	Client	Buy
11:22:12	\$ / R On 14-Dec-09			Currency Future	1	250,000	2,092.75	Client	Buy
11:25:26	\$ / R On 14-Sep-09			Currency Future	1	10,000	81.81	Client	Buy
11:30:17	\$ / R On 14-Sep-09	8.50	Call	Currency Future	1	30,000	0.00	Client	Sell
12:44:47	\$ / R On 12-Jun-09			Currency Future	1	3,000	0.00	Client	Sell
12:51:41	\$ / R On 12-Jun-09			Currency Future	1	780,000	0.00	Member	Sell
12:52:26	\$ / R On 12-Jun-09			Currency Future	1	780,000	6,310.12	Client	Buy
13:13:38	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
13:53:52	\$ / R On 14-Dec-09	9.50	Call	Currency Future	1	2,000,000	0.00	Member	Sell
13:55:34	\$ / R On 14-Dec-09			Currency Future	1	566,000	4,727.52	Member	Buy
13:56:44	\$ / R On 14-Dec-09	9.50	Call	Currency Future	1	2,000,000	0.00	Member	Buy
13:57:30	\$ / R On 14-Dec-09			Currency Future	1	566,000	0.00	Member	Sell
14:23:29	\$ / R On 12-Jun-09			Currency Future	1	2,000,000	16,099.40	Member	Buy
14:24:54	\$ / R On 12-Jun-09			Currency Future	1	2,000,000	0.00	Client	Sell
14:25:20	\$ / R On 12-Jun-09			Currency Future	1	2,500,000	0.00	Member	Sell
14:30:32	\$ / R On 12-Jun-09			Currency Future	1	2,500,000	20,263.75	Client	Buy
14:33:09	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	8,100.00	Client	Buy
14:33:09	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Member	Sell
14:34:14	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Client	Sell
14:34:14	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	8,101.00	Client	Buy
14:46:51	\$ / R On 12-Jun-09			Currency Future	1	800,000	0.00	Member	Sell
14:46:51	\$ / R On 12-Jun-09			Currency Future	1	800,000	6,443.60	Client	Buy
14:47:20	\$ / R On 14-Sep-09			Currency Future	1	800,000	0.00	Client	Sell

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14:47:20	\$ / R On 14-Sep-09			Currency Future	1	800,000	6,548.00	Member	Buy
15:09:37	\$ / R On 12-Jun-09			Currency Future	1	500,000	0.00	Member	Sell
15:24:42	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Member	Sell
15:25:38	\$ / R On 14-Sep-09			Currency Future	1	1,000	8.21	Member	Buy
15:29:41	\$ / R On 14-Sep-09			Currency Future	1	1,000	8.22	Client	Buy
15:34:02	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
15:34:02	\$ / R On 14-Sep-09			Currency Future	1	10,000	82.00	Client	Buy
15:55:35	\$ / R On 14-Dec-09	9.50	Call	Currency Future	1	1,000,000	0.00	Client	Buy
15:55:36	\$ / R On 14-Dec-09	9.50	Call	Currency Future	1	1,000,000	0.00	Member	Sell
15:56:10	\$ / R On 14-Dec-09			Currency Future	1	283,000	2,360.93	Member	Buy
15:56:10	\$ / R On 14-Dec-09			Currency Future	1	283,000	0.00	Client	Sell
16:01:56	\$ / R On 12-Jun-09			Currency Future	1	500,000	4,025.20	Client	Buy
16:19:44	\$ / R On 14-Sep-09			Currency Future	1	30,000	246.65	Client	Buy
16:22:45	\$ / R On 14-Sep-09			Currency Future	1	50,000	411.08	Client	Buy
16:37:17	\$ / R On 12-Jun-09			Currency Future	1	1,000	8.06	Client	Buy
16:37:17	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
16:37:17	\$ / R On 12-Jun-09			Currency Future	1	29,000	0.00	Client	Sell
16:46:35	\$ / R On 12-Jun-09			Currency Future	1	10,000	80.60	Client	Buy
16:46:35	\$ / R On 14-Sep-09			Currency Future	1	3,000	24.60	Client	Buy
16:55:06	\$ / R On 12-Jun-09			Currency Future	1	25,000	201.81	Client	Buy
16:55:07	\$ / R On 12-Jun-09			Currency Future	1	25,000	0.00	Member	Sell
Total for \$ / R Currency Future:					82	47,265,000	167,415.94		
09:51:41	£ / R On 14-Sep-09			Currency Future	1	3,000	40.19	Client	Buy
14:06:11	£ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Member	Sell
14:10:12	£ / R On 12-Jun-09			Currency Future	1	10,000	131.09	Client	Buy
14:23:17	£ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Member	Sell
14:30:17	£ / R On 14-Sep-09			Currency Future	1	50,000	667.72	Client	Buy
15:32:02	£ / R On 14-Sep-09			Currency Future	1	1,000	13.30	Client	Buy
15:37:20	£ / R On 14-Sep-09			Currency Future	1	2,000	26.61	Client	Buy
Total for £ / R Currency Future:					7	126,000	878.89		

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:17:51	€ / R On 14-Sep-09			Currency Future	1	175,000	2,035.46	Member	Buy
09:52:02	€ / R On 14-Sep-09			Currency Future	1	175,000	0.00	Client	Sell
Total for € / R Currency Future:					2	350,000	2,035.46		
16:33:00	ALBI On 06-Aug-09			Index Future	1	10,000	0.00	Client	Buy
16:33:00	ALBI On 06-Aug-09			Index Future	1	10,000	0.00	Member	Sell
16:33:22	ALBI On 06-Aug-09			Index Future	1	10,000	0.00	Member	Sell
16:33:22	ALBI On 06-Aug-09			Index Future	1	10,000	0.00	Client	Buy
16:52:34	ALBI On 06-Aug-09			Index Future	1	90,000	0.00	Member	Buy
16:56:17	ALBI On 06-Aug-09			Index Future	1	90,000	0.00	Member	Sell
Total for ALBI Index Future:					6	220,000	0.00		
10:13:32	ZAAD On 14-Dec-09			Currency Future	1	20,000	132.00	Member	Buy
16:28:59	ZAAD On 14-Sep-09			Currency Future	1	25,000,000	0.00	Member	Sell
16:32:40	ZAAD On 14-Sep-09			Currency Future	1	25,000,000	162,500.00	Client	Buy
Total for ZAAD Currency Future:					3	50,020,000	162,632.00		
Grand Total for all Instruments:					100	97,981,000	332,962.30		