



Derivatives Matched Trades Report

Report for 05/10/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:14:32	\$ / R On 14-Dec-09			Currency Future	1	1,004,000	0.00	Member	Sell
09:14:32	\$ / R On 14-Dec-09			Currency Future	1	1,004,000	10,790.49	Client	Buy
09:48:02	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
09:48:02	\$ / R On 14-Dec-09			Currency Future	1	10,000	77.34	Client	Buy
09:53:04	\$ / R On 14-Dec-09			Currency Future	1	290,000	2,242.86	Client	Buy
10:08:37	\$ / R On 15-Mar-10			Currency Future	1	6,000	0.00	Client	Sell
10:11:44	\$ / R On 14-Dec-09			Currency Future	1	10,000	77.40	Client	Buy
10:11:44	\$ / R On 14-Dec-09			Currency Future	1	135,000	1,045.51	Client	Buy
10:11:44	\$ / R On 14-Dec-09			Currency Future	1	5,000	38.69	Client	Buy
10:11:44	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
10:17:34	\$ / R On 14-Dec-09			Currency Future	1	25,000	196.68	Member	Buy
10:29:07	\$ / R On 14-Dec-09			Currency Future	1	25,000	0.00	Client	Sell
11:10:44	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Client	Sell
12:25:37	\$ / R On 14-Dec-09			Currency Future	1	3,000	23.18	Client	Buy
12:25:37	\$ / R On 14-Dec-09			Currency Future	1	3,000	0.00	Client	Sell
12:34:56	\$ / R On 14-Dec-09			Currency Future	1	5,000	38.63	Client	Buy
12:35:01	\$ / R On 14-Dec-09			Currency Future	1	5,000	38.63	Client	Buy
12:35:06	\$ / R On 14-Dec-09			Currency Future	1	50,000	386.00	Client	Buy
13:24:19	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Member	Sell
13:39:37	\$ / R On 14-Dec-09			Currency Future	1	10,000	77.29	Client	Buy
14:07:29	\$ / R On 14-Dec-09			Currency Future	1	30,000	231.09	Member	Buy
14:21:03	\$ / R On 14-Dec-09			Currency Future	1	130,000	1,002.56	Client	Buy
14:21:38	\$ / R On 14-Dec-09			Currency Future	1	10,000	77.00	Client	Buy
14:21:43	\$ / R On 14-Dec-09			Currency Future	1	20,000	154.00	Client	Buy
14:22:00	\$ / R On 14-Dec-09			Currency Future	1	2,000	15.38	Client	Buy

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14:22:00	\$ / R On 14-Dec-09			Currency Future	1	2,000	0.00	Client	Sell
14:28:34	\$ / R On 14-Dec-09			Currency Future	1	1,000	0.00	Client	Sell
14:28:34	\$ / R On 14-Dec-09			Currency Future	1	9,000	0.00	Client	Sell
14:28:34	\$ / R On 14-Dec-09			Currency Future	1	1,000	7.69	Client	Buy
14:39:09	\$ / R On 14-Dec-09			Currency Future	1	30,000	0.00	Member	Sell
14:44:16	\$ / R On 14-Dec-09			Currency Future	1	40,000	307.24	Member	Buy
15:28:02	\$ / R On 14-Dec-09			Currency Future	1	40,000	0.00	Client	Sell
16:00:11	\$ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Member	Sell
16:01:44	\$ / R On 14-Dec-09			Currency Future	1	20,000	154.40	Client	Buy
Total for \$ / R Currency Future:					34	3,020,000	16,982.05		
08:47:09	£ / R On 14-Dec-09			Currency Future	1	8,000	0.00	Member	Sell
10:43:08	£ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Member	Sell
14:35:29	£ / R On 14-Dec-09			Currency Future	1	5,000	61.71	Member	Buy
14:50:39	£ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
15:41:44	£ / R On 14-Dec-09			Currency Future	1	8,000	98.69	Member	Buy
Total for £ / R Currency Future:					5	31,000	160.40		
10:29:54	€ / R On 14-Dec-09			Currency Future	1	10,000	113.46	Client	Buy
14:21:03	€ / R On 14-Dec-09			Currency Future	1	50,000	562.98	Client	Buy
15:37:46	€ / R On 15-Mar-10	11.50	Call	Currency Future	1	24,000	0.00	Member	Sell
16:11:57	€ / R On 15-Mar-10	11.50	Call	Currency Future	1	24,000	0.00	Member	Buy
Total for € / R Currency Future:					4	108,000	676.43		
Grand Total for all Instruments:					43	3,159,000	17,818.87		