



Derivatives Matched Trades Report

Report for 12/05/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:47:04	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Member	Sell
08:47:04	\$ / R On 12-Jun-09			Currency Future	1	10,000	84.92	Client	Buy
08:47:21	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
08:47:21	\$ / R On 12-Jun-09			Currency Future	1	5,000	42.85	Member	Buy
08:47:40	\$ / R On 12-Jun-09			Currency Future	1	5,000	42.86	Member	Buy
08:47:40	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
08:49:15	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Member	Sell
09:01:06	\$ / R On 12-Jun-09			Currency Future	1	4,000	34.33	Member	Buy
09:01:31	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
09:01:31	\$ / R On 12-Jun-09			Currency Future	1	1,000	8.59	Client	Buy
09:01:54	\$ / R On 12-Jun-09			Currency Future	1	4,000	0.00	Member	Sell
09:09:11	\$ / R On 12-Jun-09			Currency Future	1	10,000	85.94	Client	Buy
09:10:44	\$ / R On 12-Jun-09			Currency Future	1	10,000	85.85	Client	Buy
09:10:44	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
09:21:30	\$ / R On 14-Sep-09			Currency Future	1	5,000	43.58	Client	Buy
09:27:22	\$ / R On 12-Jun-09			Currency Future	1	25,000	0.00	Client	Sell
09:27:22	\$ / R On 12-Jun-09			Currency Future	1	25,000	214.25	Client	Buy
09:38:11	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Member	Sell
09:38:11	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	8,555.00	Client	Buy
09:38:37	\$ / R On 12-Jun-09			Currency Future	1	5,892,000	0.00	Member	Sell
09:39:26	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Member	Sell
09:44:11	\$ / R On 12-Jun-09			Currency Future	1	50,000	429.63	Member	Buy
09:49:07	\$ / R On 12-Jun-09			Currency Future	1	5,000	42.78	Client	Buy
09:49:17	\$ / R On 12-Jun-09			Currency Future	1	2,000	17.10	Client	Buy
09:49:17	\$ / R On 12-Jun-09			Currency Future	1	10,000	85.50	Client	Buy

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09:50:25	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
09:56:36	\$ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Client	Sell
10:19:29	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
10:37:39	\$ / R On 12-Jun-09			Currency Future	1	5,892,000	50,568.09	Client	Buy
11:22:10	\$ / R On 12-Jun-09			Currency Future	1	8,000	0.00	Client	Sell
11:22:10	\$ / R On 12-Jun-09			Currency Future	1	8,000	68.00	Client	Buy
11:23:37	\$ / R On 12-Jun-09			Currency Future	1	2,000	17.00	Client	Buy
11:23:37	\$ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Client	Sell
11:35:40	\$ / R On 12-Jun-09			Currency Future	1	250,000	2,141.50	Client	Buy
11:35:40	\$ / R On 12-Jun-09			Currency Future	1	250,000	0.00	Member	Sell
11:41:44	\$ / R On 12-Jun-09			Currency Future	1	53,000	0.00	Member	Sell
11:42:34	\$ / R On 14-Sep-09			Currency Future	1	53,000	459.32	Member	Buy
11:49:41	\$ / R On 12-Jun-09			Currency Future	1	1,000	8.50	Client	Buy
11:49:41	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
11:56:34	\$ / R On 12-Jun-09			Currency Future	1	4,000	0.00	Client	Sell
11:56:34	\$ / R On 12-Jun-09			Currency Future	1	4,000	34.00	Client	Buy
11:56:58	\$ / R On 12-Jun-09			Currency Future	1	1,000	8.50	Client	Buy
11:56:58	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
12:11:30	\$ / R On 12-Jun-09			Currency Future	1	53,000	459.32	Client	Buy
12:11:48	\$ / R On 14-Sep-09			Currency Future	1	53,000	0.00	Client	Sell
12:24:21	\$ / R On 12-Jun-09			Currency Future	1	4,000	0.00	Client	Sell
12:24:21	\$ / R On 12-Jun-09			Currency Future	1	4,000	34.00	Client	Buy
12:27:19	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
12:34:03	\$ / R On 12-Jun-09			Currency Future	1	3,000	0.00	Client	Sell
12:34:03	\$ / R On 12-Jun-09			Currency Future	1	3,000	25.53	Client	Buy
13:27:21	\$ / R On 12-Jun-09			Currency Future	1	6,000	51.06	Client	Buy
13:38:22	\$ / R On 12-Jun-09			Currency Future	1	3,000	25.50	Client	Buy
13:59:31	\$ / R On 12-Jun-09			Currency Future	1	12,000	101.88	Client	Buy
13:59:31	\$ / R On 12-Jun-09			Currency Future	1	20,000	169.80	Client	Buy
14:01:52	\$ / R On 12-Jun-09			Currency Future	1	7,000	59.36	Client	Buy
14:12:21	\$ / R On 12-Jun-09			Currency Future	1	5,000	42.44	Client	Buy
14:18:12	\$ / R On 12-Jun-09			Currency Future	1	250,000	2,116.00	Client	Buy
14:18:12	\$ / R On 12-Jun-09			Currency Future	1	250,000	0.00	Member	Sell
14:20:43	\$ / R On 12-Jun-09			Currency Future	1	2,000,000	16,962.80	Member	Buy
14:26:38	\$ / R On 12-Jun-09			Currency Future	1	115,000	975.20	Member	Buy
14:26:38	\$ / R On 12-Jun-09			Currency Future	1	115,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
14:30:34	\$ / R On 12-Jun-09			Currency Future	1	2,000,000	0.00	Client	Sell
14:32:30	\$ / R On 12-Jun-09			Currency Future	1	5,000	42.43	Client	Buy
15:19:49	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Member	Sell
15:21:12	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Member	Sell
15:21:26	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Member	Sell
15:23:27	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Member	Sell
15:25:33	\$ / R On 12-Jun-09			Currency Future	1	40,000	340.22	Client	Buy
15:43:25	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Member	Sell
15:45:44	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Member	Sell
15:46:41	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Member	Sell
15:47:19	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Member	Sell
15:51:46	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	8,514.00	Client	Buy
15:52:04	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	8,513.50	Client	Buy
15:52:17	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	8,513.50	Client	Buy
15:52:28	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	8,504.00	Client	Buy
15:56:57	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	8,514.00	Client	Buy
15:57:21	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	8,513.90	Client	Buy
15:57:46	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	8,516.40	Client	Buy
15:58:06	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	8,515.90	Client	Buy
16:09:03	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Member	Sell
16:09:14	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Member	Sell
16:09:39	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Member	Sell
16:15:41	\$ / R On 12-Jun-09			Currency Future	1	30,000	0.00	Client	Sell
16:28:10	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	8,535.90	Client	Buy
16:28:23	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	8,533.90	Client	Buy
16:28:37	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	8,533.90	Client	Buy
16:32:36	\$ / R On 14-Dec-09			Currency Future	1	30,000	263.70	Client	Buy
16:42:48	\$ / R On 14-Sep-09			Currency Future	1	4,000	34.66	Client	Buy
16:49:40	\$ / R On 12-Jun-09			Currency Future	1	7,000	59.64	Client	Buy
Total for \$ / R Currency Future:					90	41,734,000	178,550.52		
10:09:00	£ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
11:28:02	£ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
Total for £ / R Currency Future:					2	10,000	0.00		
09:39:56	€ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Member	Sell
09:44:21	€ / R On 12-Jun-09			Currency Future	1	50,000	584.63	Member	Buy
11:32:14	€ / R On 12-Jun-09			Currency Future	1	250,000	2,909.13	Client	Buy
11:32:14	€ / R On 12-Jun-09			Currency Future	1	250,000	0.00	Member	Sell
12:16:27	€ / R On 14-Dec-09			Currency Future	1	172,000	0.00	Member	Sell
13:38:22	€ / R On 12-Jun-09			Currency Future	1	4,000	46.50	Client	Buy
13:49:59	€ / R On 14-Dec-09			Currency Future	1	172,000	2,061.52	Client	Buy
14:15:59	€ / R On 14-Dec-09			Currency Future	1	545,000	0.00	Member	Sell
14:19:44	€ / R On 14-Dec-09			Currency Future	1	545,000	6,527.19	Client	Buy
15:12:51	€ / R On 14-Dec-09			Currency Future	1	174,000	0.00	Member	Sell
15:29:43	€ / R On 14-Sep-09			Currency Future	1	43,000	0.00	Member	Sell
15:30:08	€ / R On 14-Sep-09			Currency Future	1	43,000	506.72	Client	Buy
16:34:23	€ / R On 14-Dec-09			Currency Future	1	174,000	2,080.47	Client	Buy
Total for € / R Currency Future:					13	2,472,000	14,716.15		
16:28:52	R157 On 06-Aug-09			Bond Future	1	35,000,000	0.00	Client	Sell
16:28:52	R157 On 06-Aug-09			Bond Future	1	35,000,000	455,696.82	Member	Buy
Total for R157 Bond Future:					2	70,000,000	455,696.82		
14:13:31	R209 On 06-Aug-09			Bond Future	1	1,000,000	8,054.87	Member	Buy
14:13:31	R209 On 06-Aug-09			Bond Future	1	1,000,000	0.00	Client	Sell
Total for R209 Bond Future:					2	2,000,000	8,054.87		
Grand Total for all Instruments:					109	116,216,000	657,018.36		