



Derivatives Matched Trades Report

Report for 06/10/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:33:04	\$ / R On 14-Dec-09			Currency Future	1	1,000,000	0.00	Member	Sell
08:44:50	\$ / R On 14-Dec-09			Currency Future	1	1,004,000	10,790.49	Member	Buy
08:44:50	\$ / R On 14-Dec-09			Currency Future	1	1,004,000	0.00	Client	Sell
08:44:56	\$ / R On 14-Dec-09			Currency Future	1	1,000,000	7,582.70	Client	Buy
08:45:36	\$ / R On 14-Dec-09			Currency Future	1	1,004,000	7,778.49	Client	Buy
08:45:36	\$ / R On 14-Dec-09			Currency Future	1	1,004,000	0.00	Member	Sell
09:07:50	\$ / R On 14-Dec-09			Currency Future	1	1,000	0.00	Client	Sell
09:07:55	\$ / R On 14-Dec-09			Currency Future	1	10,000	75.81	Client	Buy
09:13:20	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
09:13:20	\$ / R On 14-Dec-09			Currency Future	1	275,000	0.00	Client	Sell
09:15:37	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Member	Sell
09:16:55	\$ / R On 14-Dec-09			Currency Future	1	24,000	0.00	Client	Sell
09:16:56	\$ / R On 14-Dec-09			Currency Future	1	16,000	0.00	Client	Sell
09:17:42	\$ / R On 14-Dec-09			Currency Future	1	10,000	75.88	Client	Buy
09:19:09	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
09:19:47	\$ / R On 14-Dec-09			Currency Future	1	3,000	0.00	Client	Sell
09:19:47	\$ / R On 14-Dec-09			Currency Future	1	3,000	22.75	Client	Buy
09:20:11	\$ / R On 14-Dec-09			Currency Future	1	22,000	166.99	Client	Buy
09:25:41	\$ / R On 14-Dec-09			Currency Future	1	60,000	0.00	Client	Sell
09:25:41	\$ / R On 14-Dec-09			Currency Future	1	60,000	453.90	Client	Buy
09:54:32	\$ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Member	Sell
09:55:17	\$ / R On 14-Dec-09			Currency Future	1	50,000	379.00	Client	Buy
09:55:29	\$ / R On 14-Dec-09			Currency Future	1	20,000	151.60	Client	Buy
10:20:46	\$ / R On 14-Dec-09			Currency Future	1	119,000	900.83	Member	Buy
10:20:46	\$ / R On 14-Dec-09			Currency Future	1	119,000	0.00	Client	Sell

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10:21:21	\$ / R On 14-Dec-09			Currency Future	1	10,000	75.70	Client	Buy
10:21:30	\$ / R On 14-Dec-09			Currency Future	1	200,000	1,514.00	Client	Buy
10:27:42	\$ / R On 14-Jun-10			Currency Future	1	50,000	390.80	Client	Buy
10:28:45	\$ / R On 14-Dec-09			Currency Future	1	5,000	37.78	Client	Buy
10:28:52	\$ / R On 14-Dec-09			Currency Future	1	5,000	37.78	Client	Buy
10:29:04	\$ / R On 14-Dec-09			Currency Future	1	2,000	15.10	Client	Buy
10:33:45	\$ / R On 14-Dec-09			Currency Future	1	100,000	758.82	Client	Buy
10:51:42	\$ / R On 14-Dec-09			Currency Future	1	130,000	0.00	Member	Sell
10:55:34	\$ / R On 14-Dec-09			Currency Future	1	130,000	982.83	Client	Buy
11:16:05	\$ / R On 14-Dec-09			Currency Future	1	15,000	113.41	Client	Buy
11:34:07	\$ / R On 14-Dec-09			Currency Future	1	300,000	0.00	Member	Sell
11:37:56	\$ / R On 14-Dec-09			Currency Future	1	300,000	2,266.92	Client	Buy
11:38:35	\$ / R On 14-Dec-09			Currency Future	1	2,000	15.10	Client	Buy
11:38:45	\$ / R On 15-Mar-10			Currency Future	1	10,000	76.77	Client	Buy
11:40:57	\$ / R On 14-Dec-09			Currency Future	1	25,000	188.95	Client	Buy
11:51:48	\$ / R On 14-Dec-09			Currency Future	1	8,000	60.33	Client	Buy
12:01:10	\$ / R On 14-Dec-09			Currency Future	1	5,000	37.60	Client	Buy
12:01:10	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
12:02:42	\$ / R On 14-Dec-09			Currency Future	1	10,000	75.20	Client	Buy
12:11:09	\$ / R On 14-Dec-09			Currency Future	1	15,000	112.80	Client	Buy
12:12:52	\$ / R On 14-Dec-09			Currency Future	1	1,000	0.00	Client	Sell
12:12:52	\$ / R On 14-Dec-09			Currency Future	1	1,000	7.50	Client	Buy
13:04:08	\$ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Member	Sell
13:30:14	\$ / R On 14-Dec-09			Currency Future	1	130,000	0.00	Member	Sell
13:31:31	\$ / R On 14-Dec-09			Currency Future	1	130,000	978.21	Client	Buy
13:45:04	\$ / R On 14-Dec-09			Currency Future	1	5,000	37.51	Client	Buy
14:11:41	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Member	Sell
14:33:15	\$ / R On 14-Dec-09			Currency Future	1	5,000	37.54	Client	Buy
14:33:15	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
14:33:15	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
14:56:10	\$ / R On 14-Dec-09			Currency Future	1	5,000	37.66	Client	Buy
15:03:44	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Member	Sell
15:57:54	\$ / R On 14-Jun-10			Currency Future	1	12,000	93.26	Client	Buy
16:01:12	\$ / R On 14-Jun-10			Currency Future	1	320,000	2,488.96	Client	Buy
16:03:15	\$ / R On 14-Dec-09			Currency Future	1	50,000	375.55	Client	Buy
16:05:14	\$ / R On 14-Dec-09			Currency Future	1	180,000	1,351.80	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:16:08	\$ / R On 14-Dec-09			Currency Future	1	5,000	37.51	Client	Buy
16:16:12	\$ / R On 14-Dec-09			Currency Future	1	14,000	105.00	Client	Buy
16:16:16	\$ / R On 14-Dec-09			Currency Future	1	10,000	75.00	Client	Buy
16:16:20	\$ / R On 14-Dec-09			Currency Future	1	10,000	75.00	Client	Buy
16:16:30	\$ / R On 14-Dec-09			Currency Future	1	5,000	37.50	Client	Buy
16:30:11	\$ / R On 14-Dec-09			Currency Future	1	100,000	751.52	Client	Buy
16:41:12	\$ / R On 14-Dec-09			Currency Future	1	130,000	0.00	Member	Sell
16:41:13	\$ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Member	Sell
16:41:30	\$ / R On 14-Dec-09			Currency Future	1	130,000	975.07	Client	Buy
16:42:06	\$ / R On 14-Dec-09			Currency Future	1	20,000	150.09	Client	Buy
16:43:33	\$ / R On 14-Dec-09			Currency Future	1	20,000	149.90	Client	Buy
16:53:45	\$ / R On 14-Dec-09			Currency Future	1	5,000	37.53	Client	Buy

Total for \$ / R Currency Future:

73 9,688,000 42,940.42

09:18:13	£ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Member	Sell
09:18:39	£ / R On 14-Dec-09			Currency Future	1	10,000	121.30	Client	Buy
09:21:29	£ / R On 15-Mar-10			Currency Future	1	20,000	246.86	Client	Buy
09:22:57	£ / R On 14-Dec-09			Currency Future	1	1,000	12.15	Client	Buy
10:36:22	£ / R On 14-Dec-09			Currency Future	1	100,000	1,206.00	Client	Buy
10:51:42	£ / R On 14-Dec-09			Currency Future	1	20,000	240.57	Member	Buy
10:53:43	£ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Client	Sell
11:38:50	£ / R On 14-Dec-09			Currency Future	1	1,000	12.07	Client	Buy
11:56:36	£ / R On 14-Dec-09			Currency Future	1	14,000	0.00	Client	Sell
12:56:03	£ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Member	Sell
13:01:51	£ / R On 14-Dec-09			Currency Future	1	20,000	239.88	Client	Buy
13:43:51	£ / R On 14-Dec-09			Currency Future	1	5,000	59.89	Client	Buy
13:45:29	£ / R On 14-Dec-09			Currency Future	1	3,000	35.88	Client	Buy
14:18:22	£ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Member	Sell
14:26:40	£ / R On 14-Dec-09			Currency Future	1	100,000	1,197.50	Member	Buy
14:55:08	£ / R On 14-Dec-09			Currency Future	1	20,000	238.28	Member	Buy
14:55:45	£ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Client	Sell
15:23:31	£ / R On 14-Dec-09			Currency Future	1	4,000	47.80	Client	Buy
15:23:35	£ / R On 14-Dec-09			Currency Future	1	3,000	35.85	Client	Buy
15:27:21	£ / R On 15-Mar-10			Currency Future	1	10,000	121.70	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
Total for £ / R Currency Future:					20	501,000	3,815.71		
10:30:59	€ / R On 14-Dec-09			Currency Future	1	10,000	111.26	Client	Buy
12:18:35	€ / R On 14-Dec-09			Currency Future	1	5,000	55.43	Client	Buy
12:44:43	€ / R On 14-Dec-09			Currency Future	1	5,000	55.45	Client	Buy
13:44:51	€ / R On 14-Dec-09			Currency Future	1	10,000	110.81	Client	Buy
15:23:45	€ / R On 14-Dec-09			Currency Future	1	100,000	1,105.00	Client	Buy
16:25:37	€ / R On 14-Dec-09			Currency Future	1	200,000	0.00	Member	Sell
16:30:38	€ / R On 14-Dec-09			Currency Future	1	200,000	2,211.06	Client	Buy
Total for € / R Currency Future:					7	530,000	3,649.00		
11:38:22	R157 On 05-Nov-09			Bond Future	1	27,900,000	0.00	Member	Sell
11:46:47	R157 On 05-Nov-09			Bond Future	1	27,900,000	350,775.01	Member	Buy
16:10:45	R157 On 05-Nov-09			Bond Future	1	25,100,000	0.00	Member	Sell
16:10:50	R157 On 05-Nov-09			Bond Future	1	25,100,000	315,479.92	Member	Buy
Total for R157 Bond Future:					4	106,000,000	666,254.93		
16:09:31	R186 On 05-Nov-09			Bond Future	1	100,000	0.00	Member	Sell
16:26:38	R186 On 05-Nov-09			Bond Future	1	100,000	1,181.72	Member	Buy
Total for R186 Bond Future:					2	200,000	1,181.72		
Grand Total for all Instruments:					106	116,919,000	717,841.78		