



Derivatives Matched Trades Report

Report for 08/05/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:54:11	\$ / R On 12-Jun-09			Currency Future	1	5,000,000	42,166.50	Member	Buy
08:58:41	\$ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Member	Sell
09:05:27	\$ / R On 12-Jun-09			Currency Future	1	5,000,000	0.00	Client	Sell
09:07:07	\$ / R On 12-Jun-09			Currency Future	1	106,000	898.48	Client	Buy
09:30:51	\$ / R On 14-Sep-09			Currency Future	1	163,000	1,399.49	Member	Buy
09:36:35	\$ / R On 12-Jun-09			Currency Future	1	250,000	0.00	Member	Sell
09:36:54	\$ / R On 12-Jun-09			Currency Future	1	250,000	2,122.50	Member	Buy
09:40:25	\$ / R On 12-Jun-09			Currency Future	1	250,000	0.00	Member	Sell
09:40:25	\$ / R On 12-Jun-09			Currency Future	1	250,000	2,125.00	Client	Buy
09:53:13	\$ / R On 12-Jun-09			Currency Future	1	20,000	169.86	Client	Buy
09:56:43	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	8,466.00	Member	Buy
09:59:00	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Client	Sell
10:01:49	\$ / R On 12-Jun-09			Currency Future	1	3,000	0.00	Client	Sell
10:01:49	\$ / R On 12-Jun-09			Currency Future	1	3,000	25.47	Client	Buy
10:06:52	\$ / R On 12-Jun-09			Currency Future	1	79,000	0.00	Client	Sell
10:06:52	\$ / R On 12-Jun-09			Currency Future	1	79,000	668.93	Member	Buy
10:21:44	\$ / R On 12-Jun-09			Currency Future	1	11,000	0.00	Client	Sell
10:21:44	\$ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Client	Sell
10:21:44	\$ / R On 12-Jun-09			Currency Future	1	7,000	0.00	Client	Sell
10:22:28	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
10:53:00	\$ / R On 12-Jun-09			Currency Future	1	3,000,000	25,412.40	Member	Buy
11:02:09	\$ / R On 12-Jun-09			Currency Future	1	3,000,000	0.00	Client	Sell
11:04:18	\$ / R On 12-Jun-09			Currency Future	1	33,000	0.00	Member	Sell
11:04:33	\$ / R On 14-Sep-09			Currency Future	1	33,000	0.00	Member	Sell
11:06:51	\$ / R On 12-Jun-09			Currency Future	1	33,000	280.57	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:07:00	\$ / R On 14-Sep-09			Currency Future	1	33,000	285.00	Member	Buy
11:13:27	\$ / R On 12-Jun-09			Currency Future	1	100,000	0.00	Member	Sell
11:13:27	\$ / R On 12-Jun-09			Currency Future	1	100,000	859.43	Client	Buy
11:45:41	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
11:45:41	\$ / R On 12-Jun-09			Currency Future	1	1,000	8.50	Client	Buy
11:45:41	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
11:45:41	\$ / R On 12-Jun-09			Currency Future	1	5,000	42.50	Client	Buy
11:45:41	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
11:45:41	\$ / R On 12-Jun-09			Currency Future	1	10,000	85.00	Client	Buy
12:05:20	\$ / R On 12-Jun-09			Currency Future	1	2,000	17.03	Member	Buy
12:41:13	\$ / R On 12-Jun-09			Currency Future	1	20,000	170.00	Client	Buy
12:46:58	\$ / R On 12-Jun-09			Currency Future	1	1,000	8.49	Client	Buy
12:49:39	\$ / R On 12-Jun-09			Currency Future	1	2,000	16.96	Client	Buy
12:49:56	\$ / R On 12-Jun-09			Currency Future	1	3,000	25.44	Client	Buy
12:52:21	\$ / R On 14-Dec-09			Currency Future	1	9,000	78.62	Client	Buy
13:10:12	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
13:10:12	\$ / R On 12-Jun-09			Currency Future	1	5,000	42.05	Client	Buy
13:12:42	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	8,432.00	Member	Buy
13:20:36	\$ / R On 12-Jun-09			Currency Future	1	200,000	1,690.00	Client	Buy
14:19:49	\$ / R On 14-Sep-09			Currency Future	1	163,000	0.00	Client	Sell
14:30:06	\$ / R On 12-Jun-09			Currency Future	1	2,000	16.88	Client	Buy
14:32:19	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Client	Sell
14:51:04	\$ / R On 12-Jun-09			Currency Future	1	50,000	422.33	Client	Buy
15:05:01	\$ / R On 12-Jun-09			Currency Future	1	12,000	101.16	Client	Buy
15:22:34	\$ / R On 12-Jun-09			Currency Future	1	85,000	722.50	Client	Buy
15:22:34	\$ / R On 12-Jun-09			Currency Future	1	85,000	0.00	Member	Sell
15:23:14	\$ / R On 12-Jun-09			Currency Future	1	85,000	0.00	Member	Sell
15:23:14	\$ / R On 12-Jun-09			Currency Future	1	85,000	722.50	Client	Buy
15:24:04	\$ / R On 12-Jun-09			Currency Future	1	3,000,000	0.00	Member	Sell
15:24:04	\$ / R On 12-Jun-09			Currency Future	1	3,000,000	25,350.00	Client	Buy
Total for \$ / R Currency Future:					55	28,694,000	122,831.59		
09:32:57	£ / R On 14-Sep-09			Currency Future	1	124,000	1,599.98	Member	Buy
14:18:59	£ / R On 14-Sep-09			Currency Future	1	124,000	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	248,000	1,599.98		
09:17:46	€ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
09:32:21	€ / R On 14-Sep-09			Currency Future	1	421,000	4,840.03	Member	Buy
09:58:31	€ / R On 12-Jun-09			Currency Future	1	20,000	228.04	Client	Buy
11:12:15	€ / R On 12-Jun-09			Currency Future	1	3,000	34.27	Client	Buy
11:12:30	€ / R On 12-Jun-09			Currency Future	1	3,000	34.27	Client	Buy
12:44:19	€ / R On 12-Jun-09			Currency Future	1	3,000	34.20	Client	Buy
12:44:19	€ / R On 12-Jun-09			Currency Future	1	1,000	11.40	Client	Buy
14:19:27	€ / R On 14-Sep-09			Currency Future	1	421,000	0.00	Client	Sell
16:02:29	€ / R On 14-Sep-09			Currency Future	1	9,000	104.55	Client	Buy
Total for € / R Currency Future:					9	886,000	5,286.75		
09:15:06	ALBI On 06-Aug-09			Index Future	1	10,000	0.00	Client	Buy
09:15:06	ALBI On 06-Aug-09			Index Future	1	10,000	0.00	Client	Sell
Total for ALBI Index Future:					2	20,000	0.00		
Grand Total for all Instruments:					68	29,848,000	129,718.32		