



Derivatives Matched Trades Report

Report for 05/06/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:15:00	\$ / R On 12-Jun-09			Currency Future	1	1,500,000	12,055.05	Member	Buy
09:21:31	\$ / R On 14-Sep-09			Currency Future	1	100,000	817.03	Member	Buy
09:41:47	\$ / R On 12-Jun-09			Currency Future	1	2,000,000	16,117.00	Client	Buy
09:41:47	\$ / R On 12-Jun-09			Currency Future	1	2,000,000	0.00	Member	Sell
09:43:01	\$ / R On 12-Jun-09			Currency Future	1	2,000,000	0.00	Client	Sell
09:43:01	\$ / R On 12-Jun-09			Currency Future	1	2,000,000	16,119.00	Client	Buy
09:46:53	\$ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Client	Sell
09:53:26	\$ / R On 14-Sep-09			Currency Future	1	4,000	32.82	Client	Buy
10:00:33	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
10:34:27	\$ / R On 12-Jun-09			Currency Future	1	1,500,000	0.00	Client	Sell
11:23:02	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
11:23:02	\$ / R On 14-Sep-09			Currency Future	1	10,000	82.00	Client	Buy
12:00:01	\$ / R On 14-Sep-09			Currency Future	1	80,000	656.00	Client	Buy
12:28:39	\$ / R On 14-Sep-09			Currency Future	1	60,000	493.12	Client	Buy
13:39:55	\$ / R On 12-Jun-09			Currency Future	1	50,000	402.88	Client	Buy
14:16:36	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
14:16:50	\$ / R On 12-Jun-09			Currency Future	1	5,000	40.31	Member	Buy
14:18:07	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Member	Sell
14:30:15	\$ / R On 12-Jun-09			Currency Future	1	4,000	32.20	Client	Buy
14:30:15	\$ / R On 14-Sep-09			Currency Future	1	10,000	81.80	Client	Buy
14:30:15	\$ / R On 14-Sep-09			Currency Future	1	5,000	40.90	Client	Buy
14:30:30	\$ / R On 12-Jun-09			Currency Future	1	10,000	80.30	Client	Buy
14:31:39	\$ / R On 12-Jun-09			Currency Future	1	1,500,000	11,991.15	Member	Buy
14:33:01	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	7,992.50	Member	Buy
14:33:38	\$ / R On 12-Jun-09			Currency Future	1	5,000	40.00	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
14:33:38	\$ / R On 12-Jun-09			Currency Future	1	10,000	80.00	Client	Buy
14:33:38	\$ / R On 14-Sep-09			Currency Future	1	10,000	81.45	Client	Buy
14:34:00	\$ / R On 14-Sep-09			Currency Future	1	10,000	80.95	Member	Buy
14:34:16	\$ / R On 14-Sep-09			Currency Future	1	5,000	40.55	Client	Buy
14:34:46	\$ / R On 12-Jun-09			Currency Future	1	200,000	1,591.10	Client	Buy
14:36:16	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Member	Sell
14:37:05	\$ / R On 12-Jun-09			Currency Future	1	10,000	79.50	Client	Buy
14:37:05	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
14:39:57	\$ / R On 12-Jun-09			Currency Future	1	1,500,000	0.00	Client	Sell
14:40:43	\$ / R On 14-Sep-09			Currency Future	1	30,000	0.00	Client	Sell
14:40:43	\$ / R On 14-Sep-09			Currency Future	1	30,000	243.00	Client	Buy
14:47:49	\$ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Client	Sell
14:55:50	\$ / R On 14-Sep-09			Currency Future	1	2,500,000	20,418.25	Member	Buy
14:57:55	\$ / R On 14-Sep-09			Currency Future	1	2,500,000	0.00	Client	Sell
15:31:16	\$ / R On 12-Jun-09			Currency Future	1	20,000	160.11	Member	Buy
15:31:57	\$ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Client	Sell
15:34:50	\$ / R On 12-Jun-09			Currency Future	1	100,000	0.00	Member	Sell
15:34:50	\$ / R On 12-Jun-09			Currency Future	1	100,000	801.85	Client	Buy
15:35:45	\$ / R On 12-Jun-09			Currency Future	1	100,000	0.00	Client	Sell
15:35:45	\$ / R On 12-Jun-09			Currency Future	1	100,000	801.85	Member	Buy
15:35:58	\$ / R On 12-Jun-09			Currency Future	1	100,000	0.00	Member	Sell
15:48:28	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
16:07:55	\$ / R On 14-Sep-09			Currency Future	1	30,000	0.00	Client	Sell
16:09:01	\$ / R On 12-Jun-09			Currency Future	1	100,000	801.85	Member	Buy
16:10:23	\$ / R On 12-Jun-09			Currency Future	1	40,000	0.00	Client	Sell
16:16:11	\$ / R On 12-Jun-09			Currency Future	1	5,000	40.56	Client	Buy
16:25:03	\$ / R On 12-Jun-09			Currency Future	1	500,000	0.00	Member	Sell
16:25:03	\$ / R On 12-Jun-09			Currency Future	1	500,000	4,047.00	Client	Buy
16:26:50	\$ / R On 12-Jun-09			Currency Future	1	500,000	0.00	Client	Sell
16:26:50	\$ / R On 12-Jun-09			Currency Future	1	500,000	4,047.25	Client	Buy
16:35:49	\$ / R On 12-Jun-09			Currency Future	1	3,000	24.25	Client	Buy
16:37:20	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Client	Sell
16:42:49	\$ / R On 12-Jun-09			Currency Future	1	1,000	8.06	Client	Buy
16:44:06	\$ / R On 12-Jun-09			Currency Future	1	2,500,000	20,000.75	Member	Buy
16:49:03	\$ / R On 12-Jun-09			Currency Future	1	2,500,000	0.00	Client	Sell
16:57:47	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:58:10	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	8,063.00	Client	Buy
Total for \$ / R Currency Future:					62	31,538,000	128,485.39		
09:49:05	£ / R On 14-Sep-09			Currency Future	1	3,000	39.47	Client	Buy
10:43:45	£ / R On 14-Sep-09			Currency Future	1	5,000	65.71	Client	Buy
11:25:54	£ / R On 14-Sep-09			Currency Future	1	100,000	1,317.60	Client	Buy
13:26:23	£ / R On 14-Sep-09			Currency Future	1	60,000	793.61	Client	Buy
14:34:16	£ / R On 14-Sep-09			Currency Future	1	10,000	131.65	Client	Buy
14:34:22	£ / R On 14-Sep-09			Currency Future	1	5,000	65.75	Client	Buy
14:34:46	£ / R On 14-Sep-09			Currency Future	1	15,000	197.10	Client	Buy
14:55:44	£ / R On 14-Sep-09			Currency Future	1	20,000	262.90	Client	Buy
14:57:50	£ / R On 12-Jun-09			Currency Future	1	10,000	129.00	Client	Buy
15:04:23	£ / R On 14-Sep-09			Currency Future	1	3,000	39.30	Client	Buy
16:36:03	£ / R On 14-Sep-09			Currency Future	1	2,000	26.26	Client	Buy
Total for £ / R Currency Future:					11	233,000	3,068.35		
15:53:35	€ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Client	Sell
16:08:01	€ / R On 14-Sep-09			Currency Future	1	65,000	0.00	Client	Sell
16:12:15	€ / R On 14-Dec-09			Currency Future	1	5,000	58.60	Client	Buy
Total for € / R Currency Future:					3	72,000	58.60		
15:07:30	R204 On 06-Aug-09			Bond Future	1	300,000	2,841.28	Client	Buy
15:07:30	R204 On 06-Aug-09			Bond Future	1	300,000	0.00	Member	Sell
Total for R204 Bond Future:					2	600,000	2,841.28		
Grand Total for all Instruments:					78	32,443,000	134,453.63		