



Derivatives Matched Trades Report

Report for 12/06/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:46:07	\$ / R On 14-Dec-09			Currency Future	1	200,000	2,323.50	Client	Buy
08:46:07	\$ / R On 14-Dec-09			Currency Future	1	200,000	0.00	Member	Sell
09:04:44	\$ / R On 14-Sep-09			Currency Future	1	25,000	0.00	Member	Sell
09:09:35	\$ / R On 14-Sep-09			Currency Future	1	110,000	0.00	Member	Sell
09:14:25	\$ / R On 14-Sep-09			Currency Future	1	110,000	0.00	Client	Sell
09:14:25	\$ / R On 14-Sep-09			Currency Future	1	110,000	891.08	Member	Buy
09:15:22	\$ / R On 14-Sep-09			Currency Future	1	110,000	891.08	Client	Buy
09:16:13	\$ / R On 12-Jun-09			Currency Future	1	1,100,000	8,782.95	Member	Buy
09:16:16	\$ / R On 14-Sep-09			Currency Future	1	1,100,000	0.00	Member	Sell
09:26:01	\$ / R On 14-Sep-09			Currency Future	1	40,000,000	0.00	Member	Sell
09:30:02	\$ / R On 12-Jun-09			Currency Future	1	195,000	0.00	Member	Sell
09:30:10	\$ / R On 12-Jun-09			Currency Future	1	40,000,000	320,000.00	Member	Buy
09:30:23	\$ / R On 14-Sep-09			Currency Future	1	1,000	8.10	Client	Buy
09:30:23	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Member	Sell
09:30:45	\$ / R On 14-Sep-09			Currency Future	1	30,000	244.51	Client	Buy
09:30:54	\$ / R On 12-Jun-09			Currency Future	1	1,339,000	10,701.96	Member	Buy
09:31:13	\$ / R On 14-Sep-09			Currency Future	1	109,000	0.00	Member	Sell
09:31:13	\$ / R On 14-Sep-09			Currency Future	1	109,000	882.98	Client	Buy
09:31:50	\$ / R On 14-Sep-09			Currency Future	1	195,000	1,583.40	Member	Buy
09:31:54	\$ / R On 14-Sep-09			Currency Future	1	700,000	0.00	Member	Sell
09:32:11	\$ / R On 12-Jun-09			Currency Future	1	10,000	80.00	Member	Buy
09:32:47	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Member	Sell
09:33:47	\$ / R On 12-Jun-09			Currency Future	1	1,115,000	8,908.85	Member	Buy
09:34:29	\$ / R On 14-Sep-09			Currency Future	1	1,115,000	0.00	Member	Sell
09:36:45	\$ / R On 12-Jun-09			Currency Future	1	195,000	1,560.00	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:37:05	\$ / R On 14-Sep-09			Currency Future	1	195,000	0.00	Member	Sell
09:39:25	\$ / R On 12-Jun-09			Currency Future	1	1,339,000	0.00	Member	Sell
09:39:44	\$ / R On 12-Jun-09			Currency Future	1	1,115,000	0.00	Member	Sell
09:39:55	\$ / R On 14-Sep-09			Currency Future	1	2,000,000	0.00	Member	Sell
09:40:06	\$ / R On 14-Sep-09			Currency Future	1	1,115,000	9,067.40	Member	Buy
09:43:16	\$ / R On 12-Jun-09			Currency Future	1	60,000	479.65	Member	Buy
09:43:22	\$ / R On 14-Sep-09			Currency Future	1	60,000	0.00	Member	Sell
09:43:47	\$ / R On 12-Jun-09			Currency Future	1	60,000	0.00	Client	Sell
09:43:58	\$ / R On 12-Jun-09			Currency Future	1	28,000	223.90	Member	Buy
09:43:58	\$ / R On 14-Sep-09			Currency Future	1	28,000	0.00	Member	Sell
09:44:03	\$ / R On 14-Sep-09			Currency Future	1	60,000	489.10	Client	Buy
09:44:33	\$ / R On 14-Sep-09			Currency Future	1	831,000	0.00	Member	Sell
09:45:16	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
09:45:35	\$ / R On 14-Sep-09			Currency Future	1	10,000	81.45	Client	Buy
09:46:11	\$ / R On 12-Jun-09			Currency Future	1	831,000	6,650.49	Member	Buy
09:46:24	\$ / R On 14-Sep-09			Currency Future	1	200,000	1,662.00	Client	Buy
09:46:24	\$ / R On 14-Sep-09			Currency Future	1	200,000	0.00	Member	Sell
09:48:22	\$ / R On 14-Dec-09			Currency Future	1	150,000	0.00	Member	Sell
09:49:02	\$ / R On 14-Sep-09			Currency Future	1	1,100,000	8,944.32	Client	Buy
09:49:32	\$ / R On 12-Jun-09			Currency Future	1	1,100,000	0.00	Client	Sell
09:50:46	\$ / R On 14-Sep-09			Currency Future	1	40,000,000	325,628.00	Client	Buy
09:51:22	\$ / R On 12-Jun-09			Currency Future	1	40,000,000	0.00	Client	Sell
09:57:04	\$ / R On 14-Sep-09			Currency Future	1	2,000,000	16,182.40	Client	Buy
10:01:14	\$ / R On 14-Sep-09			Currency Future	1	200,000	0.00	Member	Sell
10:02:03	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	0.00	Member	Sell
10:02:27	\$ / R On 12-Jun-09			Currency Future	1	28,000	0.00	Client	Sell
10:02:57	\$ / R On 14-Sep-09			Currency Future	1	28,000	228.09	Client	Buy
10:11:49	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	8,144.00	Client	Buy
10:11:51	\$ / R On 12-Jun-09			Currency Future	1	1,339,000	0.00	Client	Sell
10:11:51	\$ / R On 12-Jun-09			Currency Future	1	1,339,000	10,691.92	Member	Buy
10:12:18	\$ / R On 14-Sep-09			Currency Future	1	831,000	6,768.99	Member	Buy
10:12:54	\$ / R On 12-Jun-09			Currency Future	1	831,000	0.00	Member	Sell
10:24:47	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Member	Sell
10:25:04	\$ / R On 14-Sep-09			Currency Future	1	10,000	81.43	Client	Buy
10:31:11	\$ / R On 14-Sep-09			Currency Future	1	2,000	16.29	Client	Buy
10:31:18	\$ / R On 14-Sep-09			Currency Future	1	2,000	16.29	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
10:31:41	\$ / R On 14-Sep-09			Currency Future	1	700,000	5,700.94	Member	Buy
10:31:42	\$ / R On 14-Sep-09			Currency Future	1	24,000	195.51	Client	Buy
10:35:59	\$ / R On 12-Jun-09			Currency Future	1	3,000	0.00	Client	Sell
10:35:59	\$ / R On 14-Sep-09			Currency Future	1	3,000	24.39	Client	Buy
10:38:19	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
10:38:19	\$ / R On 14-Sep-09			Currency Future	1	5,000	40.65	Client	Buy
10:45:11	\$ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Client	Sell
10:45:11	\$ / R On 14-Sep-09			Currency Future	1	2,000	16.25	Client	Buy
10:47:10	\$ / R On 14-Sep-09			Currency Future	1	5,000	40.73	Client	Buy
11:06:56	\$ / R On 14-Sep-09			Currency Future	1	700,000	5,707.94	Client	Buy
11:06:56	\$ / R On 14-Sep-09			Currency Future	1	700,000	0.00	Member	Sell
11:10:32	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	8,147.60	Member	Buy
11:15:55	\$ / R On 14-Sep-09			Currency Future	1	400,000	3,264.48	Member	Buy
11:18:35	\$ / R On 12-Jun-09			Currency Future	1	400,000	0.00	Member	Sell
11:18:35	\$ / R On 12-Jun-09			Currency Future	1	159,000	26.97	Member	Buy
11:19:00	\$ / R On 14-Sep-09			Currency Future	1	400,000	0.00	Client	Sell
11:19:24	\$ / R On 12-Jun-09			Currency Future	1	400,000	3,217.60	Client	Buy
11:21:50	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Member	Sell
11:22:15	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Member	Sell
11:31:33	\$ / R On 14-Sep-09	8.40	Call	Currency Future	1	25,000	0.00	Member	Sell
11:32:00	\$ / R On 14-Sep-09	8.15	Call	Currency Future	1	25,000	0.00	Member	Buy
11:32:17	\$ / R On 14-Sep-09	8.15	Put	Currency Future	1	25,000	0.00	Member	Buy
11:32:33	\$ / R On 14-Sep-09	7.90	Put	Currency Future	1	25,000	0.00	Member	Sell
11:38:47	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Member	Sell
11:39:08	\$ / R On 12-Jun-09			Currency Future	1	150,000	1,202.63	Member	Buy
11:39:27	\$ / R On 14-Sep-09			Currency Future	1	150,000	0.00	Member	Sell
11:40:47	\$ / R On 12-Jun-09			Currency Future	1	75,000	599.25	Member	Buy
11:40:47	\$ / R On 12-Jun-09			Currency Future	1	75,000	0.00	Client	Sell
11:41:07	\$ / R On 14-Sep-09			Currency Future	1	75,000	610.09	Client	Buy
11:41:07	\$ / R On 14-Sep-09			Currency Future	1	75,000	0.00	Member	Sell
11:42:37	\$ / R On 14-Sep-09			Currency Future	1	831,000	6,777.30	Client	Buy
11:42:37	\$ / R On 14-Sep-09			Currency Future	1	831,000	0.00	Member	Sell
11:46:36	\$ / R On 14-Sep-09	8.95	Call	Currency Future	1	200,000	0.00	Member	Buy
11:49:03	\$ / R On 14-Sep-09			Currency Future	1	70,000	572.68	Client	Buy
11:49:21	\$ / R On 14-Sep-09	8.95	Call	Currency Future	1	200,000	0.00	Client	Sell
11:54:45	\$ / R On 14-Sep-09	7.90	Put	Currency Future	1	25,000	0.00	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:55:18	\$ / R On 14-Sep-09	8.15	Put	Currency Future	1	25,000	0.00	Client	Sell
11:55:47	\$ / R On 14-Sep-09	8.15	Call	Currency Future	1	25,000	0.00	Client	Sell
11:55:51	\$ / R On 12-Jun-09			Currency Future	1	10,000	79.96	Member	Buy
11:56:42	\$ / R On 14-Sep-09	8.40	Call	Currency Future	1	25,000	0.00	Client	Buy
12:04:16	\$ / R On 14-Sep-09			Currency Future	1	3,000	24.49	Client	Buy
12:19:00	\$ / R On 14-Sep-09			Currency Future	1	15,000	122.13	Client	Buy
12:19:00	\$ / R On 14-Sep-09			Currency Future	1	15,000	0.00	Member	Sell
12:19:48	\$ / R On 14-Sep-09			Currency Future	1	200,000	0.00	Member	Sell
12:19:48	\$ / R On 14-Sep-09			Currency Future	1	200,000	1,628.44	Client	Buy
12:19:48	\$ / R On 14-Sep-09			Currency Future	1	200,000	0.00	Member	Sell
12:19:48	\$ / R On 14-Sep-09			Currency Future	1	400,000	0.00	Member	Sell
12:19:48	\$ / R On 14-Sep-09			Currency Future	1	400,000	3,256.88	Client	Buy
12:19:48	\$ / R On 14-Sep-09			Currency Future	1	200,000	1,628.44	Client	Buy
12:22:47	\$ / R On 14-Sep-09	7.60	Put	Currency Future	1	200,000	0.00	Member	Sell
12:26:16	\$ / R On 14-Sep-09	7.60	Put	Currency Future	1	200,000	0.00	Client	Buy
12:27:04	\$ / R On 12-Jun-09			Currency Future	1	150,000	0.00	Member	Sell
12:27:14	\$ / R On 14-Sep-09			Currency Future	1	150,000	1,222.67	Member	Buy
12:28:48	\$ / R On 12-Jun-09			Currency Future	1	1,890,000	15,167.25	Member	Buy
12:29:17	\$ / R On 12-Jun-09			Currency Future	1	1,890,000	0.00	Member	Sell
12:29:19	\$ / R On 14-Sep-09			Currency Future	1	1,890,000	0.00	Member	Sell
12:30:35	\$ / R On 14-Sep-09			Currency Future	1	1,890,000	15,433.74	Member	Buy
12:31:47	\$ / R On 14-Sep-09			Currency Future	1	1,890,000	0.00	Member	Sell
12:31:47	\$ / R On 14-Sep-09			Currency Future	1	1,890,000	15,452.64	Client	Buy
12:32:04	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	0.00	Client	Sell
12:34:29	\$ / R On 14-Sep-09			Currency Future	1	50,000	408.71	Client	Buy
12:35:03	\$ / R On 14-Sep-09			Currency Future	1	50,000	408.71	Client	Buy
13:26:50	\$ / R On 12-Jun-09			Currency Future	1	272,000	2,177.22	Member	Buy
13:46:52	\$ / R On 14-Sep-09	7.90	Put	Currency Future	1	25,000	0.00	Member	Buy
13:47:26	\$ / R On 14-Sep-09	8.40	Call	Currency Future	1	25,000	0.00	Member	Buy
13:47:55	\$ / R On 14-Sep-09	7.90	Put	Currency Future	1	25,000	0.00	Member	Sell
13:48:27	\$ / R On 14-Sep-09	8.40	Call	Currency Future	1	25,000	0.00	Member	Sell
14:02:25	\$ / R On 12-Jun-09			Currency Future	1	272,000	0.00	Client	Sell
14:17:06	\$ / R On 14-Sep-09	7.90	Put	Currency Future	1	25,000	0.00	Client	Sell
14:17:30	\$ / R On 14-Sep-09	8.40	Call	Currency Future	1	25,000	0.00	Client	Sell
14:18:03	\$ / R On 14-Sep-09	7.90	Put	Currency Future	1	25,000	0.00	Client	Buy
14:19:57	\$ / R On 14-Sep-09	8.40	Call	Currency Future	1	25,000	0.00	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
14:28:27	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	0.00	Member	Sell
14:37:01	\$ / R On 14-Dec-09			Currency Future	1	10,000	82.95	Member	Buy
14:43:09	\$ / R On 14-Sep-09			Currency Future	1	1,228,000	0.00	Member	Sell
14:51:32	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
14:51:32	\$ / R On 14-Sep-09			Currency Future	1	20,000	164.08	Client	Buy
14:51:32	\$ / R On 14-Sep-09			Currency Future	1	5,000	41.00	Client	Buy
15:08:29	\$ / R On 12-Jun-09			Currency Future	1	3,389,000	27,239.09	Member	Buy
15:08:29	\$ / R On 12-Jun-09			Currency Future	1	3,389,000	0.00	Client	Sell
15:09:11	\$ / R On 14-Sep-09			Currency Future	1	3,389,000	27,738.97	Client	Buy
15:09:11	\$ / R On 14-Sep-09			Currency Future	1	3,389,000	0.00	Member	Sell
15:15:37	\$ / R On 14-Sep-09			Currency Future	1	1,228,000	10,061.86	Client	Buy
15:35:00	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Member	Sell
15:39:28	\$ / R On 14-Sep-09			Currency Future	1	100,000	818.90	Member	Buy
15:39:59	\$ / R On 14-Sep-09			Currency Future	1	2,000,000	16,366.40	Member	Buy
15:49:16	\$ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Member	Sell
16:00:52	\$ / R On 12-Jun-09			Currency Future	1	100,000	818.90	Member	Buy
16:02:12	\$ / R On 12-Jun-09			Currency Future	1	100,000	0.00	Member	Sell
16:06:36	\$ / R On 14-Sep-09			Currency Future	1	110,000	899.86	Member	Buy
16:07:31	\$ / R On 14-Sep-09			Currency Future	1	110,000	0.00	Client	Sell
16:11:13	\$ / R On 14-Sep-09			Currency Future	1	2,000,000	16,366.80	Member	Buy
16:11:46	\$ / R On 14-Sep-09			Currency Future	1	25,000	202.27	Member	Buy
16:13:47	\$ / R On 14-Sep-09			Currency Future	1	2,000,000	0.00	Client	Sell
16:14:13	\$ / R On 14-Sep-09			Currency Future	1	2,000,000	0.00	Client	Sell
16:15:45	\$ / R On 14-Dec-09			Currency Future	1	150,000	1,239.00	Member	Buy
16:29:04	\$ / R On 12-Jun-09			Currency Future	1	100,000	0.00	Member	Sell
16:29:19	\$ / R On 12-Jun-09			Currency Future	1	100,000	818.90	Member	Buy
16:29:35	\$ / R On 14-Sep-09			Currency Future	1	100,000	818.90	Member	Buy
16:29:49	\$ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Member	Sell
16:34:00	\$ / R On 14-Sep-09			Currency Future	1	1,000	8.21	Client	Buy
16:39:25	\$ / R On 14-Sep-09			Currency Future	1	200,000	1,626.20	Client	Buy
16:40:56	\$ / R On 14-Sep-09			Currency Future	1	4,000	32.78	Client	Buy
16:45:39	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	8,189.50	Client	Buy
Total for \$ / R Currency Future:					165	238,240,000	958,904.96		

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:47:14	£ / R On 12-Jun-09			Currency Future	1	9,000	118.69	Member	Buy
09:47:27	£ / R On 14-Sep-09			Currency Future	1	9,000	0.00	Member	Sell
10:00:48	£ / R On 14-Sep-09			Currency Future	1	9,000	120.90	Client	Buy
10:01:34	£ / R On 12-Jun-09			Currency Future	1	9,000	0.00	Client	Sell
16:59:56	£ / R On 14-Sep-09			Currency Future	1	60,000	0.00	Client	Sell
Total for £ / R Currency Future:					5	96,000	239.58		
09:47:40	€ / R On 12-Jun-09			Currency Future	1	12,000	134.83	Member	Buy
09:48:00	€ / R On 14-Sep-09			Currency Future	1	12,000	0.00	Member	Sell
09:58:29	€ / R On 14-Sep-09			Currency Future	1	12,000	137.29	Client	Buy
10:00:16	€ / R On 12-Jun-09			Currency Future	1	12,000	0.00	Client	Sell
13:42:34	€ / R On 14-Sep-09			Currency Future	1	5,000	57.24	Client	Buy
14:47:18	€ / R On 14-Dec-09			Currency Future	1	200,000	0.00	Member	Sell
14:47:18	€ / R On 14-Dec-09			Currency Future	1	200,000	2,319.60	Client	Buy
Total for € / R Currency Future:					7	453,000	2,648.96		
09:10:51	R157 On 06-Aug-09			Bond Future	1	160,000,000	2,068,978.08	Member	Buy
11:28:46	R157 On 06-Aug-09			Bond Future	1	160,000,000	0.00	Member	Sell
Total for R157 Bond Future:					2	320,000,000	2,068,978.08		
09:10:51	R203 On 06-Aug-09			Bond Future	1	157,000,000	0.00	Member	Sell
11:27:33	R203 On 06-Aug-09			Bond Future	1	157,000,000	1,565,117.30	Member	Buy
Total for R203 Bond Future:					2	314,000,000	1,565,117.30		
16:34:37	R206 On 06-Aug-09			Bond Future	1	12,200,000	118,578.53	Member	Buy
16:34:37	R206 On 06-Aug-09			Bond Future	1	12,200,000	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 R206 Bond Future:					2	24,400,000	118,578.53		
09:40:03	ZAAD On 14-Sep-09			Currency Future	1	200,000	0.00	Member	Sell
09:40:03	ZAAD On 14-Sep-09			Currency Future	1	200,000	1,662.00	Client	Buy
09:45:57	ZAAD On 14-Sep-09			Currency Future	1	200,000	0.00	Client	Sell
09:45:57	ZAAD On 14-Sep-09			Currency Future	1	200,000	1,662.00	Member	Buy
Total for ZAAD Currency Future:					4	800,000	3,324.00		
Grand Total for all Instruments:					187	897,989,000	4,717,791.42		