



Derivatives Matched Trades Report

Report for 08/10/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:58:30	\$ / R On 15-Mar-10			Currency Future	1	500,000	0.00	Member	Sell
08:59:17	\$ / R On 14-Dec-09			Currency Future	1	130,000	0.00	Member	Sell
09:04:01	\$ / R On 14-Dec-09			Currency Future	1	10,000	74.48	Client	Buy
09:04:06	\$ / R On 14-Dec-09			Currency Future	1	15,000	111.72	Client	Buy
09:06:32	\$ / R On 14-Dec-09			Currency Future	1	3,000	0.00	Client	Sell
09:08:58	\$ / R On 14-Dec-09			Currency Future	1	50,000	372.65	Client	Buy
09:09:36	\$ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Member	Sell
09:11:10	\$ / R On 14-Dec-09			Currency Future	1	60,000	0.00	Member	Sell
09:11:50	\$ / R On 15-Mar-10			Currency Future	1	100,000	756.15	Client	Buy
09:13:09	\$ / R On 14-Dec-09			Currency Future	1	20,000	148.95	Client	Buy
09:15:33	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Member	Sell
09:15:33	\$ / R On 14-Dec-09			Currency Future	1	50,000	373.17	Client	Buy
09:15:56	\$ / R On 14-Dec-09			Currency Future	1	4,000	0.00	Client	Sell
09:15:56	\$ / R On 14-Dec-09			Currency Future	1	4,000	29.72	Client	Buy
09:19:24	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Member	Sell
09:19:57	\$ / R On 14-Dec-09			Currency Future	1	5,000	37.16	Client	Buy
09:21:00	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Member	Sell
09:24:20	\$ / R On 14-Dec-09			Currency Future	1	5,000	37.13	Client	Buy
09:24:20	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
09:33:40	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Client	Sell
09:33:40	\$ / R On 14-Dec-09			Currency Future	1	50,000	372.65	Member	Buy
09:36:48	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
09:40:51	\$ / R On 14-Dec-09			Currency Future	1	100,000	742.75	Member	Buy
09:41:40	\$ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Client	Sell
09:45:25	\$ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:47:45	\$ / R On 14-Dec-09			Currency Future	1	14,000	104.10	Client	Buy
09:47:45	\$ / R On 14-Dec-09			Currency Future	1	1,000	7.44	Client	Buy
09:47:55	\$ / R On 14-Dec-09			Currency Future	1	10,000	74.34	Client	Buy
09:50:38	\$ / R On 14-Dec-09			Currency Future	1	10,000	74.30	Client	Buy
09:50:38	\$ / R On 14-Dec-09			Currency Future	1	10,000	74.31	Client	Buy
09:50:45	\$ / R On 14-Dec-09			Currency Future	1	15,000	111.38	Client	Buy
09:52:22	\$ / R On 14-Dec-09			Currency Future	1	18,000	133.38	Client	Buy
09:52:22	\$ / R On 14-Dec-09			Currency Future	1	18,000	0.00	Member	Sell
09:55:09	\$ / R On 14-Dec-09			Currency Future	1	2,000	0.00	Client	Sell
09:55:09	\$ / R On 14-Dec-09			Currency Future	1	2,000	14.80	Client	Buy
09:55:52	\$ / R On 14-Dec-09			Currency Future	1	25,000	185.25	Client	Buy
09:55:52	\$ / R On 14-Dec-09			Currency Future	1	25,000	0.00	Member	Sell
09:57:01	\$ / R On 14-Dec-09			Currency Future	1	1,000,000	7,386.40	Member	Buy
09:57:28	\$ / R On 14-Dec-09			Currency Future	1	20,000	148.77	Client	Buy
09:58:02	\$ / R On 14-Dec-09			Currency Future	1	300,000	0.00	Member	Sell
09:58:29	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Member	Sell
09:59:18	\$ / R On 14-Dec-09			Currency Future	1	1,000,000	7,394.90	Member	Buy
09:59:28	\$ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Member	Sell
09:59:41	\$ / R On 14-Dec-09			Currency Future	1	20,000	148.15	Client	Buy
10:02:15	\$ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Member	Sell
10:03:08	\$ / R On 14-Dec-09			Currency Future	1	1,000,000	0.00	Client	Sell
10:03:34	\$ / R On 14-Dec-09			Currency Future	1	1,000,000	0.00	Client	Sell
10:05:45	\$ / R On 15-Mar-10			Currency Future	1	75,000	0.00	Member	Sell
10:07:03	\$ / R On 14-Dec-09			Currency Future	1	300,000	2,223.48	Member	Buy
10:07:42	\$ / R On 14-Dec-09			Currency Future	1	300,000	0.00	Member	Sell
10:07:42	\$ / R On 14-Dec-09			Currency Future	1	300,000	2,225.88	Client	Buy
10:08:49	\$ / R On 14-Dec-09			Currency Future	1	300,000	0.00	Member	Sell
10:08:49	\$ / R On 14-Dec-09			Currency Future	1	300,000	2,270.85	Client	Buy
10:11:05	\$ / R On 14-Dec-09			Currency Future	1	1,000	0.00	Member	Sell
10:11:38	\$ / R On 14-Dec-09			Currency Future	1	1,000	0.00	Member	Sell
10:13:57	\$ / R On 14-Dec-09			Currency Future	1	20,000	148.17	Client	Buy
10:15:51	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Member	Sell
10:16:37	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
10:16:37	\$ / R On 14-Dec-09			Currency Future	1	10,000	74.24	Client	Buy
10:17:21	\$ / R On 14-Dec-09			Currency Future	1	2,000,000	0.00	Member	Sell
10:18:11	\$ / R On 14-Dec-09			Currency Future	1	300,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
10:18:21	\$ / R On 14-Dec-09			Currency Future	1	30,000	0.00	Member	Sell
10:22:57	\$ / R On 15-Mar-10			Currency Future	1	500,000	3,788.20	Client	Buy
10:23:13	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
10:23:13	\$ / R On 14-Dec-09			Currency Future	1	5,000	37.01	Client	Buy
10:25:05	\$ / R On 14-Dec-09			Currency Future	1	90,000	0.00	Member	Sell
10:26:01	\$ / R On 14-Dec-09			Currency Future	1	10,000	74.34	Client	Buy
10:27:58	\$ / R On 14-Dec-09			Currency Future	1	60,000	446.90	Member	Buy
10:28:24	\$ / R On 15-Mar-10			Currency Future	1	75,000	565.53	Client	Buy
10:29:00	\$ / R On 14-Dec-09			Currency Future	1	90,000	668.58	Member	Buy
10:32:33	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
10:34:04	\$ / R On 14-Dec-09			Currency Future	1	100,000	745.00	Client	Buy
10:34:04	\$ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Member	Sell
10:35:25	\$ / R On 14-Dec-09			Currency Future	1	2,000	0.00	Client	Sell
11:03:37	\$ / R On 14-Dec-09			Currency Future	1	4,000	29.79	Client	Buy
11:10:13	\$ / R On 14-Dec-09			Currency Future	1	400,000	0.00	Member	Sell
11:10:13	\$ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Member	Sell
11:10:58	\$ / R On 14-Dec-09			Currency Future	1	400,000	2,975.60	Client	Buy
11:20:58	\$ / R On 14-Dec-09			Currency Future	1	50,000	371.81	Client	Buy
11:21:01	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
11:21:01	\$ / R On 14-Dec-09			Currency Future	1	10,000	74.50	Client	Buy
11:21:13	\$ / R On 14-Dec-09			Currency Future	1	2,000,000	14,877.40	Client	Buy
11:21:33	\$ / R On 14-Dec-09			Currency Future	1	30,000	223.16	Client	Buy
11:21:48	\$ / R On 14-Dec-09			Currency Future	1	130,000	969.46	Client	Buy
11:22:03	\$ / R On 14-Dec-09			Currency Future	1	20,000	148.85	Client	Buy
11:23:32	\$ / R On 14-Dec-09			Currency Future	1	60,000	447.21	Client	Buy
11:28:52	\$ / R On 14-Dec-09			Currency Future	1	20,000	148.92	Client	Buy
11:28:52	\$ / R On 14-Dec-09			Currency Future	1	100,000	744.61	Client	Buy
11:43:01	\$ / R On 14-Dec-09			Currency Future	1	25,000	0.00	Member	Sell
11:43:30	\$ / R On 14-Dec-09			Currency Future	1	25,000	185.91	Client	Buy
11:45:11	\$ / R On 14-Dec-09			Currency Future	1	8,000	59.43	Client	Buy
11:45:27	\$ / R On 14-Dec-09			Currency Future	1	10,000	74.25	Client	Buy
11:52:59	\$ / R On 15-Mar-10			Currency Future	1	50,000	0.00	Member	Sell
11:58:57	\$ / R On 15-Mar-10			Currency Future	1	2,000	0.00	Client	Sell
12:00:36	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Member	Sell
12:06:15	\$ / R On 14-Dec-09			Currency Future	1	50,000	371.86	Client	Buy
12:13:46	\$ / R On 15-Mar-10			Currency Future	1	50,000	377.77	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
12:21:38	\$ / R On 14-Dec-09			Currency Future	1	300,000	0.00	Member	Sell
12:21:50	\$ / R On 14-Dec-09			Currency Future	1	300,000	2,241.00	Client	Buy
12:21:50	\$ / R On 14-Dec-09			Currency Future	1	300,000	0.00	Member	Sell
12:22:08	\$ / R On 14-Dec-09			Currency Future	1	600,000	4,454.40	Member	Buy
12:22:08	\$ / R On 14-Dec-09			Currency Future	1	600,000	0.00	Client	Sell
12:23:14	\$ / R On 14-Dec-09			Currency Future	1	300,000	2,232.66	Client	Buy
12:25:45	\$ / R On 15-Mar-10			Currency Future	1	1,000	7.55	Client	Buy
12:44:56	\$ / R On 14-Dec-09			Currency Future	1	5,000	37.28	Client	Buy
12:59:01	\$ / R On 15-Mar-10	7.60	Call	Currency Future	1	17,000	0.00	Member	Sell
13:10:38	\$ / R On 14-Dec-09			Currency Future	1	4,080,000	0.00	Client	Sell
13:10:38	\$ / R On 14-Dec-09			Currency Future	1	4,080,000	30,375.60	Client	Buy
13:11:15	\$ / R On 14-Dec-09			Currency Future	1	4,080,000	30,355.20	Client	Buy
13:11:15	\$ / R On 14-Dec-09			Currency Future	1	4,080,000	0.00	Member	Sell
13:12:20	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Client	Sell
13:12:20	\$ / R On 14-Dec-09			Currency Future	1	50,000	372.25	Client	Buy
13:31:44	\$ / R On 15-Mar-10	7.60	Call	Currency Future	1	17,000	0.00	Client	Buy
13:47:02	\$ / R On 14-Dec-09			Currency Future	1	5,000	37.29	Client	Buy
13:52:20	\$ / R On 14-Dec-09			Currency Future	1	100,000	745.85	Client	Buy
14:25:56	\$ / R On 14-Dec-09			Currency Future	1	2,000	0.00	Client	Sell
14:25:56	\$ / R On 14-Dec-09			Currency Future	1	2,000	14.91	Client	Buy
14:36:47	\$ / R On 14-Dec-09			Currency Future	1	18,000	134.19	Client	Buy
14:43:17	\$ / R On 14-Dec-09			Currency Future	1	25,000	186.13	Client	Buy
14:43:23	\$ / R On 14-Dec-09			Currency Future	1	10,000	74.45	Client	Buy
14:43:53	\$ / R On 14-Dec-09			Currency Future	1	2,000	14.88	Client	Buy
14:56:41	\$ / R On 14-Dec-09			Currency Future	1	80,000	595.08	Client	Buy
15:24:16	\$ / R On 14-Dec-09			Currency Future	1	15,000	0.00	Member	Sell
15:24:17	\$ / R On 14-Dec-09			Currency Future	1	270,000	0.00	Member	Sell
15:24:52	\$ / R On 14-Dec-09			Currency Future	1	270,000	2,016.14	Client	Buy
15:33:47	\$ / R On 14-Dec-09			Currency Future	1	260,000	0.00	Member	Sell
15:34:07	\$ / R On 14-Dec-09			Currency Future	1	260,000	1,942.59	Client	Buy
15:39:15	\$ / R On 14-Dec-09			Currency Future	1	2,000	14.90	Client	Buy
15:39:15	\$ / R On 14-Dec-09			Currency Future	1	2,000	14.90	Client	Buy
15:39:27	\$ / R On 14-Dec-09			Currency Future	1	2,000	14.90	Member	Buy
15:39:45	\$ / R On 14-Dec-09			Currency Future	1	2,000	0.00	Member	Sell
15:50:39	\$ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Member	Sell
15:50:39	\$ / R On 14-Dec-09			Currency Future	1	20,000	149.20	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:35:32	\$ / R On 14-Dec-09			Currency Future	1	3,000	22.39	Client	Buy
16:41:29	\$ / R On 14-Dec-09			Currency Future	1	3,000	22.35	Client	Buy
16:50:26	\$ / R On 14-Dec-09			Currency Future	1	15,000	111.99	Client	Buy
Total for \$ / R Currency Future:					136	34,727,000	130,450.83		
09:10:50	£ / R On 14-Dec-09			Currency Future	1	60,000	0.00	Member	Sell
09:42:23	£ / R On 15-Mar-10			Currency Future	1	4,000	48.67	Client	Buy
09:46:54	£ / R On 14-Dec-09			Currency Future	1	1,000	11.95	Client	Buy
10:01:45	£ / R On 14-Dec-09			Currency Future	1	30,000	357.01	Client	Buy
10:08:29	£ / R On 14-Dec-09			Currency Future	1	300,000	0.00	Client	Sell
10:08:29	£ / R On 14-Dec-09			Currency Future	1	300,000	2,270.85	Member	Buy
10:27:28	£ / R On 14-Dec-09			Currency Future	1	60,000	717.19	Member	Buy
12:44:40	£ / R On 14-Dec-09			Currency Future	1	5,000	59.95	Client	Buy
12:58:14	£ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Member	Sell
13:15:01	£ / R On 14-Dec-09			Currency Future	1	20,000	239.57	Client	Buy
13:15:01	£ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Member	Sell
14:31:52	£ / R On 14-Dec-09			Currency Future	1	10,000	119.56	Member	Buy
14:55:59	£ / R On 14-Dec-09			Currency Future	1	4,000	47.88	Client	Buy
16:11:59	£ / R On 14-Dec-09			Currency Future	1	2,000	24.00	Client	Buy
Total for £ / R Currency Future:					14	826,000	3,896.63		
09:08:15	€ / R On 14-Dec-09			Currency Future	1	10,000	110.05	Client	Buy
12:44:22	€ / R On 14-Dec-09			Currency Future	1	5,000	55.10	Client	Buy
14:43:37	€ / R On 14-Dec-09			Currency Future	1	5,000	54.95	Client	Buy
16:46:12	€ / R On 15-Mar-10			Currency Future	1	3,000	33.60	Client	Buy
Total for € / R Currency Future:					4	23,000	253.69		
09:23:34	R157 On 05-Nov-09			Bond Future	1	14,000,000	0.00	Member	Sell
09:23:34	R157 On 05-Nov-09			Bond Future	1	14,000,000	175,519.19	Client	Buy
11:03:54	R157 On 05-Nov-09			Bond Future	1	73,500,000	921,246.06	Member	Buy
11:05:06	R157 On 05-Nov-09			Bond Future	1	73,500,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
12:41:01	R157 On 05-Nov-09			Bond Future	1	49,900,000	0.00	Member	Sell
12:42:01	R157 On 05-Nov-09			Bond Future	1	49,900,000	625,444.60	Member	Buy
Total for R157 Bond Future:					6	274,800,000	1,722,209.85		
11:03:54	R204 On 05-Nov-09			Bond Future	1	71,100,000	0.00	Member	Sell
11:08:07	R204 On 05-Nov-09			Bond Future	1	71,100,000	693,537.84	Member	Buy
Total for R204 Bond Future:					2	142,200,000	693,537.84		
09:05:55	ZAAD On 14-Jun-10			Currency Future	1	250,000	0.00	Member	Sell
09:06:17	ZAAD On 14-Jun-10			Currency Future	1	250,000	1,698.13	Member	Buy
Total for ZAAD Currency Future:					2	500,000	1,698.13		
Grand Total for all Instruments:					164	453,076,000	2,552,046.97		