



Derivatives Matched Trades Report

Report for 30/06/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:03:40	\$ / R On 14-Sep-09			Currency Future	1	15,000	118.46	Client	Buy
09:05:30	\$ / R On 14-Sep-09			Currency Future	1	7,000	0.00	Client	Sell
09:16:06	\$ / R On 14-Sep-09			Currency Future	1	34,000	267.60	Member	Buy
09:18:06	\$ / R On 14-Sep-09			Currency Future	1	34,000	0.00	Member	Sell
09:18:21	\$ / R On 14-Sep-09			Currency Future	1	1,000	7.89	Client	Buy
09:18:21	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
09:24:12	\$ / R On 14-Sep-09			Currency Future	1	20,000	0.00	Client	Sell
09:36:41	\$ / R On 14-Sep-09			Currency Future	1	120,000	945.01	Member	Buy
09:37:57	\$ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell
09:37:57	\$ / R On 14-Sep-09			Currency Future	1	2,000	15.78	Client	Buy
09:41:50	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
09:41:50	\$ / R On 14-Sep-09			Currency Future	1	5,000	39.00	Client	Buy
10:03:18	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Member	Sell
10:06:04	\$ / R On 14-Dec-09			Currency Future	1	10,000	80.32	Member	Buy
10:16:00	\$ / R On 14-Sep-09			Currency Future	1	100,000	786.50	Member	Buy
10:16:15	\$ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Client	Sell
10:17:47	\$ / R On 14-Sep-09			Currency Future	1	120,000	0.00	Client	Sell
10:24:37	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Member	Sell
10:24:37	\$ / R On 14-Dec-09			Currency Future	1	10,000	80.42	Client	Buy
10:36:44	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
10:37:59	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
10:38:52	\$ / R On 14-Sep-09			Currency Future	1	2,000	15.80	Client	Buy
10:38:52	\$ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell
10:39:07	\$ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell
10:39:07	\$ / R On 14-Sep-09			Currency Future	1	2,000	15.78	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
10:39:51	\$ / R On 14-Sep-09			Currency Future	1	36,000	0.00	Client	Sell
10:46:00	\$ / R On 14-Sep-09			Currency Future	1	4,000	0.00	Client	Sell
10:46:11	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
10:46:19	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
10:46:24	\$ / R On 14-Sep-09			Currency Future	1	4,000	31.46	Member	Buy
10:46:24	\$ / R On 14-Sep-09			Currency Future	1	1,000	7.85	Client	Buy
10:46:24	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
10:46:24	\$ / R On 14-Sep-09			Currency Future	1	4,000	0.00	Client	Sell
10:46:29	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
10:46:51	\$ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell
11:01:50	\$ / R On 14-Sep-09			Currency Future	1	5,000	39.51	Client	Buy
11:01:50	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Member	Sell
11:22:30	\$ / R On 14-Dec-09			Currency Future	1	340,000	0.00	Member	Sell
11:23:06	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	7,897.50	Client	Buy
11:23:06	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	0.00	Member	Sell
11:23:15	\$ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell
11:23:15	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
11:23:15	\$ / R On 14-Sep-09			Currency Future	1	10,000	78.80	Client	Buy
11:23:15	\$ / R On 14-Sep-09			Currency Future	1	2,000	15.76	Client	Buy
11:42:25	\$ / R On 14-Dec-09			Currency Future	1	67,000	537.31	Member	Buy
11:47:06	\$ / R On 14-Dec-09			Currency Future	1	67,000	0.00	Member	Sell
11:54:07	\$ / R On 14-Sep-09			Currency Future	1	65,000	0.00	Client	Sell
12:01:20	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
12:01:20	\$ / R On 14-Sep-09			Currency Future	1	10,000	78.78	Client	Buy
12:06:06	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Member	Sell
12:07:30	\$ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell
12:07:30	\$ / R On 14-Sep-09			Currency Future	1	2,000	15.76	Client	Buy
12:54:52	\$ / R On 14-Sep-09			Currency Future	1	125,000	0.00	Member	Sell
12:56:53	\$ / R On 14-Sep-09			Currency Future	1	1,250,000	9,828.13	Member	Buy
12:58:10	\$ / R On 14-Sep-09			Currency Future	1	125,000	986.30	Client	Buy
13:22:27	\$ / R On 14-Sep-09			Currency Future	1	16,000	126.04	Client	Buy
13:23:57	\$ / R On 14-Sep-09			Currency Future	1	20,000	157.50	Client	Buy
13:28:53	\$ / R On 14-Sep-09			Currency Future	1	20,000	0.00	Member	Sell
13:35:24	\$ / R On 14-Sep-09			Currency Future	1	4,000	31.48	Client	Buy
13:35:24	\$ / R On 14-Sep-09			Currency Future	1	1,000	7.87	Member	Buy
13:36:11	\$ / R On 14-Sep-09			Currency Future	1	10,000	78.45	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
13:36:11	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
13:41:31	\$ / R On 14-Sep-09			Currency Future	1	29,000	0.00	Client	Sell
13:41:31	\$ / R On 14-Sep-09			Currency Future	1	29,000	227.51	Client	Buy
13:46:04	\$ / R On 14-Sep-09			Currency Future	1	2,000	15.69	Client	Buy
13:46:04	\$ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell
13:46:56	\$ / R On 14-Sep-09			Currency Future	1	20,000	157.42	Client	Buy
14:00:22	\$ / R On 14-Dec-09			Currency Future	1	1,000	7.99	Client	Buy
14:00:22	\$ / R On 14-Dec-09			Currency Future	1	3,000	23.97	Client	Buy
14:00:42	\$ / R On 14-Sep-09			Currency Future	1	8,000	62.76	Client	Buy
14:01:00	\$ / R On 14-Sep-09			Currency Future	1	100,000	783.34	Member	Buy
14:01:04	\$ / R On 14-Sep-09			Currency Future	1	2,000	15.66	Client	Buy
14:01:56	\$ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Member	Sell
14:03:55	\$ / R On 14-Sep-09			Currency Future	1	3,000	0.00	Client	Sell
14:03:55	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
14:03:55	\$ / R On 14-Sep-09			Currency Future	1	3,000	23.46	Client	Buy
14:03:55	\$ / R On 14-Sep-09			Currency Future	1	5,000	39.10	Client	Buy
14:04:42	\$ / R On 14-Sep-09			Currency Future	1	7,000	54.74	Client	Buy
14:05:28	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Member	Sell
14:06:54	\$ / R On 14-Sep-09			Currency Future	1	400,000	0.00	Member	Sell
14:06:59	\$ / R On 14-Sep-09			Currency Future	1	90,000	701.87	Member	Buy
14:07:58	\$ / R On 14-Sep-09			Currency Future	1	90,000	0.00	Client	Sell
14:08:37	\$ / R On 14-Sep-09			Currency Future	1	3,000	0.00	Client	Sell
14:08:37	\$ / R On 14-Sep-09			Currency Future	1	3,000	23.40	Client	Buy
14:08:38	\$ / R On 14-Sep-09			Currency Future	1	1,000	7.80	Client	Buy
14:08:38	\$ / R On 14-Sep-09			Currency Future	1	400,000	3,126.20	Member	Buy
14:08:38	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
14:09:23	\$ / R On 14-Sep-09			Currency Future	1	400,000	0.00	Member	Sell
14:09:23	\$ / R On 14-Sep-09			Currency Future	1	400,000	3,130.20	Client	Buy
14:09:55	\$ / R On 14-Sep-09			Currency Future	1	1,250,000	0.00	Client	Sell
14:12:24	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
14:12:24	\$ / R On 14-Sep-09			Currency Future	1	1,000	7.83	Client	Buy
14:12:48	\$ / R On 14-Sep-09			Currency Future	1	400,000	3,122.00	Member	Buy
14:12:48	\$ / R On 14-Sep-09			Currency Future	1	400,000	0.00	Client	Sell
14:12:49	\$ / R On 14-Sep-09			Currency Future	1	20,000	0.00	Client	Sell
14:12:49	\$ / R On 14-Sep-09			Currency Future	1	20,000	156.58	Client	Buy
14:15:21	\$ / R On 14-Sep-09			Currency Future	1	10,000	78.16	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
14:17:12	\$ / R On 14-Dec-09			Currency Future	1	250,000	0.00	Member	Sell
14:17:12	\$ / R On 14-Dec-09			Currency Future	1	250,000	1,989.50	Client	Buy
14:32:11	\$ / R On 14-Sep-09			Currency Future	1	20,000	156.53	Client	Buy
14:36:17	\$ / R On 14-Sep-09			Currency Future	1	23,000	179.63	Client	Buy
14:36:17	\$ / R On 14-Sep-09			Currency Future	1	23,000	0.00	Client	Sell
14:53:24	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
14:53:24	\$ / R On 14-Sep-09			Currency Future	1	5,000	39.05	Client	Buy
14:54:26	\$ / R On 14-Sep-09			Currency Future	1	2,000	15.62	Client	Buy
14:54:26	\$ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell
14:54:26	\$ / R On 14-Sep-09			Currency Future	1	8,000	0.00	Client	Sell
14:54:26	\$ / R On 14-Sep-09			Currency Future	1	8,000	62.48	Client	Buy
14:55:13	\$ / R On 14-Sep-09			Currency Future	1	100,000	779.76	Member	Buy
14:55:53	\$ / R On 14-Sep-09			Currency Future	1	3,000	0.00	Member	Sell
14:56:09	\$ / R On 14-Sep-09			Currency Future	1	3,000	23.48	Client	Buy
15:16:51	\$ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Client	Sell
15:17:37	\$ / R On 14-Sep-09			Currency Future	1	29,000	227.04	Client	Buy
15:17:37	\$ / R On 14-Sep-09			Currency Future	1	29,000	0.00	Client	Sell
15:28:12	\$ / R On 14-Sep-09			Currency Future	1	20,000	157.57	Client	Buy
15:29:25	\$ / R On 14-Dec-09			Currency Future	1	340,000	2,740.30	Client	Buy
15:34:31	\$ / R On 14-Sep-09			Currency Future	1	25,000	0.00	Member	Sell
15:58:37	\$ / R On 14-Sep-09			Currency Future	1	25,000	196.11	Client	Buy
16:04:19	\$ / R On 14-Sep-09			Currency Future	1	10,000	78.40	Client	Buy
16:04:19	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
16:09:48	\$ / R On 14-Sep-09			Currency Future	1	50,000	394.00	Client	Buy
16:21:46	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
16:36:27	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
16:36:27	\$ / R On 14-Sep-09			Currency Future	1	5,000	39.35	Client	Buy
16:38:15	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
16:38:15	\$ / R On 14-Sep-09			Currency Future	1	5,000	39.35	Client	Buy
16:39:10	\$ / R On 14-Sep-09			Currency Future	1	5,000	39.44	Client	Buy
16:44:11	\$ / R On 14-Sep-09			Currency Future	1	17,000,000	0.00	Member	Sell
16:46:29	\$ / R On 14-Sep-09			Currency Future	1	5,000	39.45	Client	Buy
16:47:48	\$ / R On 14-Sep-09			Currency Future	1	15,000	118.26	Client	Buy
16:48:16	\$ / R On 14-Sep-09			Currency Future	1	72,000	563.22	Member	Buy
16:48:16	\$ / R On 14-Sep-09			Currency Future	1	72,000	0.00	Client	Sell
16:49:15	\$ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:53:37	\$ / R On 14-Sep-09			Currency Future	1	17,000,000	134,065.40	Client	Buy
16:54:02	\$ / R On 14-Sep-09			Currency Future	1	100,000	787.67	Client	Buy
16:55:14	\$ / R On 14-Sep-09			Currency Future	1	67,000	537.31	Member	Buy
16:55:43	\$ / R On 14-Sep-09			Currency Future	1	67,000	0.00	Member	Sell
16:55:43	\$ / R On 14-Dec-09			Currency Future	1	67,000	0.00	Member	Sell
16:56:32	\$ / R On 14-Dec-09			Currency Future	1	67,000	537.31	Member	Buy
16:59:37	\$ / R On 14-Sep-09			Currency Future	1	35,000	273.70	Client	Buy
16:59:41	\$ / R On 14-Sep-09			Currency Future	1	35,000	0.00	Member	Sell

Total for \$ / R Currency Future:

141 45,216,000 178,136.60

09:16:06	£ / R On 14-Sep-09			Currency Future	1	15,000	197.35	Member	Buy
09:18:30	£ / R On 14-Sep-09			Currency Future	1	15,000	0.00	Member	Sell
12:02:57	£ / R On 14-Sep-09			Currency Future	1	1,000	13.10	Client	Buy
12:07:31	£ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
13:07:43	£ / R On 14-Sep-09			Currency Future	1	3,000	39.24	Client	Buy
13:07:58	£ / R On 14-Dec-09			Currency Future	1	3,000	39.90	Client	Buy
13:34:50	£ / R On 14-Sep-09			Currency Future	1	5,000	65.25	Client	Buy
14:00:46	£ / R On 14-Sep-09			Currency Future	1	15,000	195.30	Client	Buy
14:01:04	£ / R On 14-Sep-09			Currency Future	1	2,000	26.00	Client	Buy
14:14:32	£ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Member	Sell
14:16:48	£ / R On 14-Dec-09			Currency Future	1	250,000	0.00	Member	Sell
14:16:48	£ / R On 14-Dec-09			Currency Future	1	250,000	3,304.75	Client	Buy
15:46:28	£ / R On 14-Sep-09			Currency Future	1	3,000	38.87	Client	Buy
16:06:40	£ / R On 14-Sep-09			Currency Future	1	50,000	649.78	Member	Buy
16:14:14	£ / R On 14-Sep-09			Currency Future	1	5,000	64.60	Client	Buy

Total for £ / R Currency Future:

15 672,000 4,634.14

09:03:33	€ / R On 14-Sep-09			Currency Future	1	1,000	11.15	Client	Buy
09:04:26	€ / R On 14-Sep-09			Currency Future	1	5,000	55.58	Client	Buy
09:04:26	€ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
09:15:47	€ / R On 14-Sep-09			Currency Future	1	6,500,000	72,196.15	Member	Buy
10:02:10	€ / R On 14-Dec-09			Currency Future	1	8,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
10:05:43	€ / R On 14-Dec-09			Currency Future	1	8,000	90.60	Member	Buy
10:19:35	€ / R On 14-Sep-09			Currency Future	1	6,500,000	0.00	Client	Sell
10:24:47	€ / R On 14-Dec-09			Currency Future	1	8,000	0.00	Member	Sell
10:24:47	€ / R On 14-Dec-09			Currency Future	1	8,000	90.68	Client	Buy
11:29:08	€ / R On 14-Sep-09			Currency Future	1	1,000	11.14	Client	Buy
12:18:29	€ / R On 14-Sep-09			Currency Future	1	572,000	6,349.83	Member	Buy
13:34:50	€ / R On 14-Sep-09			Currency Future	1	5,000	55.55	Client	Buy
14:16:21	€ / R On 14-Dec-09			Currency Future	1	250,000	0.00	Member	Sell
14:16:21	€ / R On 14-Dec-09			Currency Future	1	250,000	2,827.50	Client	Buy
14:25:27	€ / R On 14-Sep-09			Currency Future	1	1,000	11.06	Client	Buy
15:29:08	€ / R On 14-Sep-09			Currency Future	1	572,000	0.00	Client	Sell
15:47:29	€ / R On 14-Sep-09			Currency Future	1	1,000	11.03	Client	Buy
Total for € / R Currency Future:					17	14,695,000	81,710.27		
16:25:35	R204 On 06-Aug-09			Bond Future	1	3,500,000	0.00	Member	Sell
16:25:35	R204 On 06-Aug-09			Bond Future	1	3,500,000	33,309.64	Client	Buy
Total for R204 Bond Future:					2	7,000,000	33,309.64		
08:52:32	R209 On 06-Aug-09			Bond Future	1	2,700,000	21,163.98		Buy
08:52:32	R209 On 06-Aug-09			Bond Future	1	2,700,000	0.00	Member	Sell
Total for R209 Bond Future:					2	5,400,000	21,163.98		
Grand Total for all Instruments:					177	72,983,000	318,954.64		