



Derivatives Matched Trades Report

Report for 23/06/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:54:01	\$ / R On 14-Sep-09			Currency Future	1	75,000	627.61	Member	Buy
08:58:20	\$ / R On 14-Dec-09			Currency Future	1	324,000	0.00	Member	Sell
09:00:43	\$ / R On 14-Sep-09			Currency Future	1	100,000	836.81	Member	Buy
09:02:10	\$ / R On 14-Sep-09			Currency Future	1	62,000	0.00	Client	Sell
09:02:36	\$ / R On 14-Sep-09			Currency Future	1	4,000	0.00	Client	Sell
09:02:54	\$ / R On 14-Sep-09			Currency Future	1	125,000	1,044.70	Member	Buy
09:03:17	\$ / R On 14-Sep-09			Currency Future	1	125,000	0.00	Member	Sell
09:04:35	\$ / R On 14-Dec-09			Currency Future	1	324,000	2,763.01	Member	Buy
09:05:02	\$ / R On 14-Dec-09			Currency Future	1	324,000	0.00	Member	Sell
09:05:02	\$ / R On 14-Dec-09			Currency Future	1	324,000	2,766.25	Client	Buy
09:07:53	\$ / R On 14-Sep-09			Currency Future	1	125,000	0.00	Client	Sell
09:07:53	\$ / R On 14-Sep-09			Currency Future	1	125,000	1,043.45	Member	Buy
09:13:00	\$ / R On 14-Sep-09			Currency Future	1	2,000	16.74	Client	Buy
09:13:00	\$ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell
09:13:18	\$ / R On 14-Sep-09			Currency Future	1	8,000	0.00	Client	Sell
09:16:29	\$ / R On 14-Sep-09			Currency Future	1	8,000	66.99	Member	Buy
09:16:29	\$ / R On 14-Sep-09			Currency Future	1	4,000	33.47	Member	Buy
09:17:20	\$ / R On 14-Sep-09			Currency Future	1	4,000	0.00	Member	Sell
09:17:37	\$ / R On 14-Sep-09			Currency Future	1	8,000	0.00	Member	Sell
09:22:17	\$ / R On 14-Sep-09			Currency Future	1	89,000	744.95	Member	Buy
09:22:17	\$ / R On 14-Sep-09			Currency Future	1	89,000	0.00	Client	Sell
09:23:54	\$ / R On 14-Sep-09			Currency Future	1	500,000	4,185.00	Client	Buy
09:23:58	\$ / R On 14-Sep-09			Currency Future	1	195,000	1,632.15	Client	Buy
09:24:07	\$ / R On 14-Sep-09			Currency Future	1	2,000	16.73	Client	Buy
09:26:28	\$ / R On 14-Sep-09			Currency Future	1	250,000	2,090.63	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:27:07	\$ / R On 14-Sep-09			Currency Future	1	15,000	0.00	Client	Sell
09:27:18	\$ / R On 14-Sep-09			Currency Future	1	15,000	125.44	Member	Buy
09:28:13	\$ / R On 14-Sep-09			Currency Future	1	250,000	0.00	Member	Sell
09:28:29	\$ / R On 14-Sep-09			Currency Future	1	15,000	0.00	Member	Sell
09:29:16	\$ / R On 14-Sep-09			Currency Future	1	125,000	1,045.49	Member	Buy
09:33:00	\$ / R On 14-Sep-09			Currency Future	1	125,000	0.00	Member	Sell
09:33:52	\$ / R On 14-Sep-09			Currency Future	1	125,000	1,044.24	Member	Buy
09:33:52	\$ / R On 14-Sep-09			Currency Future	1	125,000	0.00	Client	Sell
09:48:57	\$ / R On 14-Dec-09			Currency Future	1	5,000	42.55	Client	Buy
09:48:57	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
09:49:00	\$ / R On 14-Sep-09			Currency Future	1	4,000	33.45	Member	Buy
10:11:46	\$ / R On 14-Sep-09			Currency Future	1	100,000	837.85	Member	Buy
10:13:08	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Client	Sell
10:13:08	\$ / R On 14-Sep-09			Currency Future	1	10,000	83.86	Client	Buy
10:13:08	\$ / R On 14-Sep-09			Currency Future	1	10,000	83.80	Client	Buy
10:13:08	\$ / R On 14-Sep-09			Currency Future	1	10,000	83.80	Client	Buy
10:13:08	\$ / R On 14-Sep-09			Currency Future	1	50,000	419.00	Client	Buy
10:13:08	\$ / R On 14-Sep-09			Currency Future	1	10,000	83.90	Client	Buy
10:13:08	\$ / R On 14-Sep-09			Currency Future	1	15,000	125.70	Client	Buy
10:13:08	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
10:13:08	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
10:13:08	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
10:13:08	\$ / R On 14-Sep-09			Currency Future	1	15,000	0.00	Client	Sell
10:13:08	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
10:13:37	\$ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Member	Sell
10:14:56	\$ / R On 14-Sep-09			Currency Future	1	95,000	0.00	Member	Sell
10:14:59	\$ / R On 14-Sep-09			Currency Future	1	400,000	3,349.40	Member	Buy
10:15:14	\$ / R On 14-Sep-09			Currency Future	1	95,000	797.88	Client	Buy
10:16:08	\$ / R On 14-Sep-09			Currency Future	1	3,000	0.00	Client	Sell
10:18:45	\$ / R On 14-Dec-09			Currency Future	1	25,000	0.00	Client	Sell
10:20:58	\$ / R On 14-Dec-09			Currency Future	1	25,000	212.88	Member	Buy
10:21:27	\$ / R On 14-Dec-09			Currency Future	1	25,000	0.00	Member	Sell
10:24:42	\$ / R On 14-Sep-09			Currency Future	1	400,000	0.00	Member	Sell
10:34:06	\$ / R On 14-Sep-09			Currency Future	1	10,000	84.00	Client	Buy
10:34:06	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
10:35:23	\$ / R On 14-Sep-09			Currency Future	1	6,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
10:35:23	\$ / R On 14-Sep-09			Currency Future	1	6,000	50.40	Client	Buy
10:54:13	\$ / R On 14-Sep-09			Currency Future	1	10,000	83.80	Client	Buy
10:58:01	\$ / R On 14-Sep-09			Currency Future	1	75,000	0.00	Client	Sell
11:11:07	\$ / R On 14-Sep-09			Currency Future	1	14,000	117.29	Client	Buy
11:11:29	\$ / R On 14-Sep-09			Currency Future	1	14,000	116.97	Member	Buy
11:11:39	\$ / R On 14-Sep-09			Currency Future	1	6,000	50.16	Client	Buy
11:11:39	\$ / R On 14-Sep-09			Currency Future	1	50,000	418.00	Client	Buy
11:11:48	\$ / R On 14-Sep-09			Currency Future	1	56,000	467.88	Member	Buy
11:12:40	\$ / R On 14-Sep-09			Currency Future	1	14,000	0.00	Member	Sell
11:13:02	\$ / R On 14-Sep-09			Currency Future	1	56,000	0.00	Member	Sell
11:19:49	\$ / R On 14-Sep-09			Currency Future	1	3,000	25.07	Client	Buy
11:21:18	\$ / R On 14-Sep-09			Currency Future	1	40,000	0.00	Client	Sell
11:23:24	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
11:24:23	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Member	Sell
11:24:23	\$ / R On 14-Sep-09			Currency Future	1	50,000	415.07	Client	Buy
11:30:56	\$ / R On 14-Sep-09			Currency Future	1	126,000	0.00	Member	Sell
11:31:54	\$ / R On 14-Sep-09			Currency Future	1	126,000	1,052.10	Member	Buy
11:34:10	\$ / R On 14-Sep-09			Currency Future	1	10,000	83.35	Client	Buy
11:34:10	\$ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell
11:34:10	\$ / R On 14-Sep-09			Currency Future	1	8,000	0.00	Client	Sell
11:34:10	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
11:34:10	\$ / R On 14-Sep-09			Currency Future	1	2,000	16.67	Client	Buy
12:25:13	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	0.00	Client	Sell
12:25:13	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	8,330.00	Member	Buy
12:44:35	\$ / R On 14-Sep-09			Currency Future	1	2,000,000	16,696.80	Member	Buy
12:55:27	\$ / R On 14-Sep-09			Currency Future	1	2,000,000	0.00	Client	Sell
13:56:41	\$ / R On 14-Sep-09			Currency Future	1	364,000	0.00	Member	Sell
13:56:55	\$ / R On 14-Sep-09			Currency Future	1	364,000	3,005.73	Member	Buy
13:58:35	\$ / R On 14-Sep-09			Currency Future	1	364,000	0.00	Member	Sell
13:58:35	\$ / R On 14-Sep-09			Currency Future	1	364,000	2,979.34	Client	Buy
14:20:47	\$ / R On 14-Sep-09			Currency Future	1	10,000	83.30	Client	Buy
14:23:38	\$ / R On 14-Sep-09			Currency Future	1	20,000	166.13	Member	Buy
14:25:33	\$ / R On 14-Sep-09			Currency Future	1	20,000	0.00	Client	Sell
14:32:50	\$ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Member	Sell
14:34:12	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Client	Sell
14:34:12	\$ / R On 14-Sep-09			Currency Future	1	50,000	418.41	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
14:34:28	\$ / R On 14-Sep-09			Currency Future	1	50,000	418.41	Member	Buy
14:34:28	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Client	Sell
15:27:25	\$ / R On 15-Mar-10			Currency Future	1	5,000	0.00	Client	Sell
15:28:19	\$ / R On 14-Sep-09			Currency Future	1	14,000	0.00	Member	Sell
15:29:46	\$ / R On 14-Sep-09			Currency Future	1	1,000	8.34	Member	Buy
15:39:28	\$ / R On 14-Sep-09			Currency Future	1	4,000	33.45	Member	Buy
15:43:04	\$ / R On 14-Sep-09			Currency Future	1	14,000	116.99	Member	Buy
15:43:21	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Member	Sell
16:05:40	\$ / R On 14-Sep-09			Currency Future	1	1,000	8.31	Client	Buy
16:14:23	\$ / R On 14-Sep-09			Currency Future	1	4,000	0.00	Client	Sell
16:26:53	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
16:29:25	\$ / R On 14-Sep-09			Currency Future	1	4,000	0.00	Member	Sell
16:41:57	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Member	Sell
16:41:57	\$ / R On 14-Sep-09			Currency Future	1	10,000	82.70	Client	Buy
16:48:21	\$ / R On 15-Mar-10			Currency Future	1	4,000	34.60	Client	Buy

Total for \$ / R Currency Future:

112 14,123,000 61,600.93

11:37:56	£ / R On 14-Sep-09			Currency Future	1	108,000	0.00	Member	Sell
13:08:51	£ / R On 14-Sep-09			Currency Future	1	108,000	1,468.53	Member	Buy
15:24:37	£ / R On 14-Dec-09			Currency Future	1	1,000	13.84	Client	Buy
15:24:46	£ / R On 14-Sep-09			Currency Future	1	8,000	108.68	Member	Buy
16:36:25	£ / R On 14-Sep-09			Currency Future	1	8,000	0.00	Client	Sell
16:49:38	£ / R On 14-Sep-09			Currency Future	1	1,000,000	0.00	Member	Sell
16:53:18	£ / R On 14-Sep-09			Currency Future	1	1,000,000	13,661.00	Client	Buy

Total for £ / R Currency Future:

7 2,233,000 15,252.05

14:53:10	€ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
14:53:18	€ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
16:45:33	€ / R On 14-Sep-09			Currency Future	1	4,000	46.90	Client	Buy
16:49:18	€ / R On 14-Sep-09			Currency Future	1	5,000,000	0.00	Member	Sell
16:53:04	€ / R On 14-Sep-09			Currency Future	1	5,000,000	58,679.50	Client	Buy
16:53:10	€ / R On 14-Sep-09			Currency Future	1	2,000,000	23,374.00	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:58:11	€ / R On 14-Sep-09			Currency Future	1	2,000,000	0.00	Member	Sell
16:59:23	€ / R On 14-Sep-09			Currency Future	1	2,000,000	23,360.00	Member	Buy
16:59:31	€ / R On 14-Sep-09			Currency Future	1	2,000,000	0.00	Member	Sell
Total for € / R Currency Future:					9	18,015,000	105,460.40		
10:05:40	R186 On 06-Aug-09			Bond Future	1	5,000,000	57,465.54	Member	Buy
10:05:40	R186 On 06-Aug-09			Bond Future	1	5,000,000	0.00	Client	Sell
Total for R186 Bond Future:					2	10,000,000	57,465.54		
Grand Total for all Instruments:					130	44,371,000	239,778.92		