



Derivatives Matched Trades Report

Report for 09/02/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:03:28	\$ / R On 16-Mar-09			Currency Future	1	2,205,000	0.00	Member	Sell
08:03:28	\$ / R On 16-Mar-09			Currency Future	1	2,205,000	21,622.67	Client	Buy
08:48:00	\$ / R On 12-Jun-09			Currency Future	1	500,000	0.00	Member	Sell
08:50:39	\$ / R On 12-Jun-09			Currency Future	1	500,000	5,025.00	Client	Buy
09:03:08	\$ / R On 16-Mar-09			Currency Future	1	20,000	0.00	Member	Sell
09:03:37	\$ / R On 16-Mar-09			Currency Future	1	20,000	196.69	Member	Buy
09:04:54	\$ / R On 12-Jun-09			Currency Future	1	500,000	0.00	Member	Sell
09:07:13	\$ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Member	Sell
09:07:42	\$ / R On 16-Mar-09			Currency Future	1	2,000,000	0.00	Member	Sell
09:08:37	\$ / R On 16-Mar-09			Currency Future	1	3,000,000	0.00	Member	Sell
09:16:41	\$ / R On 16-Mar-09			Currency Future	1	75,000	736.50	Client	Buy
09:17:14	\$ / R On 12-Jun-09			Currency Future	1	500,000	4,944.65	Client	Buy
09:19:46	\$ / R On 16-Mar-09			Currency Future	1	4,000	39.23	Client	Buy
09:22:42	\$ / R On 16-Mar-09			Currency Future	1	2,000	0.00	Client	Sell
09:22:42	\$ / R On 16-Mar-09			Currency Future	1	2,000	19.59	Client	Buy
09:22:43	\$ / R On 16-Mar-09			Currency Future	1	18,000	176.31	Client	Buy
09:24:08	\$ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Client	Sell
09:24:08	\$ / R On 16-Mar-09			Currency Future	1	1,000	9.77	Client	Buy
09:39:54	\$ / R On 16-Mar-09			Currency Future	1	50,000	492.73	Client	Buy
09:58:38	\$ / R On 16-Mar-09			Currency Future	1	20,000	0.00	Client	Sell
10:04:35	\$ / R On 16-Mar-09			Currency Future	1	3,000,000	29,382.30	Client	Buy
10:05:55	\$ / R On 16-Mar-09			Currency Future	1	2,000,000	19,733.20	Client	Buy
10:11:11	\$ / R On 16-Mar-09			Currency Future	1	190,000	0.00	Client	Sell
10:11:11	\$ / R On 16-Mar-09			Currency Future	1	190,000	1,858.49	Member	Buy
10:15:02	\$ / R On 16-Mar-09			Currency Future	1	5,000	49.25	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
10:15:02	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
10:21:15	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
10:21:15	\$ / R On 16-Mar-09			Currency Future	1	10,000	98.50	Client	Buy
10:30:00	\$ / R On 16-Mar-09			Currency Future	1	10,000	98.37	Client	Buy
10:42:17	\$ / R On 16-Mar-09			Currency Future	1	5,000	49.16	Client	Buy
10:59:42	\$ / R On 16-Mar-09			Currency Future	1	76,000	0.00	Member	Sell
11:19:38	\$ / R On 16-Mar-09			Currency Future	1	1,000	9.82	Client	Buy
11:19:38	\$ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Client	Sell
11:27:47	\$ / R On 16-Mar-09			Currency Future	1	76,000	748.08	Client	Buy
11:55:17	\$ / R On 16-Mar-09			Currency Future	1	14,000	137.48	Client	Buy
11:55:45	\$ / R On 16-Mar-09			Currency Future	1	15,000	147.19	Client	Buy
12:03:30	\$ / R On 16-Mar-09			Currency Future	1	40,000	392.00	Client	Buy
12:03:30	\$ / R On 12-Jun-09			Currency Future	1	20,000	199.60	Client	Buy
12:19:03	\$ / R On 16-Mar-09			Currency Future	1	6,000	58.62	Client	Buy
12:19:03	\$ / R On 16-Mar-09			Currency Future	1	5,000	48.85	Client	Buy
12:19:03	\$ / R On 12-Jun-09			Currency Future	1	50,000	497.50	Member	Buy
12:23:20	\$ / R On 16-Mar-09			Currency Future	1	5,000	48.75	Client	Buy
12:23:20	\$ / R On 16-Mar-09			Currency Future	1	25,000	243.63	Client	Buy
12:35:16	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
12:35:16	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
13:07:55	\$ / R On 16-Mar-09			Currency Future	1	20,000	195.20	Client	Buy
13:08:55	\$ / R On 16-Mar-09			Currency Future	1	10,000	97.62	Client	Buy
13:14:12	\$ / R On 16-Mar-09			Currency Future	1	2,000	19.45	Client	Buy
13:14:25	\$ / R On 16-Mar-09			Currency Future	1	20,000	194.40	Client	Buy
13:14:50	\$ / R On 16-Mar-09			Currency Future	1	25,000	243.00	Client	Buy
13:15:13	\$ / R On 16-Mar-09			Currency Future	1	30,000	0.00	Member	Sell
13:16:14	\$ / R On 16-Mar-09			Currency Future	1	31,000	0.00	Member	Sell
13:16:14	\$ / R On 16-Mar-09			Currency Future	1	31,000	300.55	Client	Buy
13:16:36	\$ / R On 16-Mar-09			Currency Future	1	20,000	0.00	Member	Sell
13:16:48	\$ / R On 16-Mar-09			Currency Future	1	20,000	194.06	Member	Buy
13:21:14	\$ / R On 16-Mar-09			Currency Future	1	5,000	48.56	Client	Buy
13:44:31	\$ / R On 16-Mar-09			Currency Future	1	5,000	48.45	Client	Buy
14:02:41	\$ / R On 14-Sep-09			Currency Future	1	200,000	0.00	Member	Sell
14:46:42	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
14:46:42	\$ / R On 16-Mar-09			Currency Future	1	5,000	48.50	Client	Buy
15:03:59	\$ / R On 16-Mar-09			Currency Future	1	2,500,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:05:00	\$ / R On 16-Mar-09			Currency Future	1	2,500,000	0.00	Member	Sell
15:08:43	\$ / R On 16-Mar-09			Currency Future	1	4,000	38.77	Client	Buy
15:09:06	\$ / R On 16-Mar-09			Currency Future	1	2,500,000	24,252.25	Client	Buy
15:09:20	\$ / R On 16-Mar-09			Currency Future	1	2,500,000	24,289.75	Client	Buy
15:10:30	\$ / R On 14-Sep-09			Currency Future	1	200,000	2,005.60	Client	Buy
15:32:40	\$ / R On 16-Mar-09			Currency Future	1	200,000	1,929.70	Member	Buy
15:32:40	\$ / R On 16-Mar-09			Currency Future	1	200,000	0.00	Client	Sell
15:41:25	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
15:41:25	\$ / R On 16-Mar-09			Currency Future	1	5,000	48.35	Client	Buy
15:41:28	\$ / R On 16-Mar-09			Currency Future	1	45,000	0.00	Client	Sell
15:45:07	\$ / R On 16-Mar-09			Currency Future	1	100,000	969.50	Client	Buy
15:54:36	\$ / R On 16-Mar-09			Currency Future	1	75,000	731.25	Client	Buy
15:54:36	\$ / R On 16-Mar-09			Currency Future	1	75,000	0.00	Member	Sell
16:00:19	\$ / R On 16-Mar-09			Currency Future	1	300,000	0.00	Member	Sell
16:00:19	\$ / R On 16-Mar-09			Currency Future	1	300,000	2,970.00	Client	Buy
16:10:05	\$ / R On 16-Mar-09			Currency Future	1	5,000	48.38	Client	Buy
16:13:55	\$ / R On 12-Jun-09			Currency Future	1	50,000	491.50	Member	Buy
16:14:59	\$ / R On 16-Mar-09			Currency Future	1	5,000	48.25	Client	Buy
16:14:59	\$ / R On 16-Mar-09			Currency Future	1	5,000	48.25	Client	Buy
16:17:41	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Member	Sell
16:18:04	\$ / R On 16-Mar-09			Currency Future	1	61,000	588.61	Member	Buy
16:18:44	\$ / R On 16-Mar-09			Currency Future	1	40,000	385.80	Client	Buy
16:18:48	\$ / R On 16-Mar-09			Currency Future	1	9,000	86.76	Client	Buy
16:19:15	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	9,650.70	Client	Buy
16:20:56	\$ / R On 12-Jun-09			Currency Future	1	100,000	981.50	Member	Buy
16:43:53	\$ / R On 16-Mar-09			Currency Future	1	10,000	96.59	Member	Buy
16:44:19	\$ / R On 16-Mar-09			Currency Future	1	100,000	0.00	Member	Sell
16:45:51	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
16:46:05	\$ / R On 16-Mar-09			Currency Future	1	100,000	968.60	Client	Buy
Total for \$ / R Currency Future:					90	31,880,000	159,083.82		
11:13:39	£ / R On 12-Jun-09			Currency Future	1	5,000	74.05	Client	Buy
13:22:14	£ / R On 16-Mar-09			Currency Future	1	5,000	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 £ / R Currency Future:					2	10,000	74.05		
12:13:41	€ / R On 12-Jun-09			Currency Future	1	5,000	64.45	Client	Buy
12:24:41	€ / R On 16-Mar-09			Currency Future	1	40,000	0.00	Member	Sell
12:24:53	€ / R On 16-Mar-09			Currency Future	1	40,000	0.00	Member	Sell
12:26:11	€ / R On 16-Mar-09			Currency Future	1	40,000	505.00	Client	Buy
12:27:09	€ / R On 16-Mar-09			Currency Future	1	40,000	505.00	Client	Buy
12:55:50	€ / R On 16-Mar-09			Currency Future	1	5,000	63.00	Client	Buy
12:55:50	€ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
Total for € / R Currency Future:					7	175,000	1,137.45		
16:59:51	R206 On 07-May-09			Bond Future	1	9,000,000	0.00	Member	Sell
16:59:51	R206 On 07-May-09			Bond Future	1	9,000,000	92,940.90	Client	Buy
Total for R206 Bond Future:					2	18,000,000	92,940.90		
Grand Total for all Instruments:					101	50,065,000	253,236.23		