



Derivatives Matched Trades Report

Report for 29/05/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:58:41	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Member	Sell
09:00:11	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Member	Sell
09:02:57	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	8,070.70	Client	Buy
09:03:29	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
09:03:33	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	8,110.70	Client	Buy
09:03:40	\$ / R On 14-Sep-09			Currency Future	1	2,000	16.35	Client	Buy
09:03:44	\$ / R On 14-Sep-09			Currency Future	1	3,000	24.52	Client	Buy
09:04:39	\$ / R On 12-Jun-09			Currency Future	1	20,000	160.25	Member	Buy
09:08:50	\$ / R On 14-Sep-09			Currency Future	1	32,000	261.44	Client	Buy
09:09:24	\$ / R On 14-Sep-09			Currency Future	1	20,000	163.40	Client	Buy
09:09:29	\$ / R On 14-Sep-09			Currency Future	1	20,000	0.00	Member	Sell
09:10:03	\$ / R On 14-Sep-09			Currency Future	1	20,000	163.24	Client	Buy
09:13:03	\$ / R On 12-Jun-09			Currency Future	1	35,000	280.95	Client	Buy
09:13:03	\$ / R On 12-Jun-09			Currency Future	1	5,000	40.10	Client	Buy
09:13:03	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
09:13:46	\$ / R On 12-Jun-09			Currency Future	1	200,000	0.00	Client	Sell
09:13:47	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
09:13:54	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
09:17:17	\$ / R On 12-Jun-09			Currency Future	1	5,892,000	47,194.92	Member	Buy
09:18:16	\$ / R On 12-Jun-09			Currency Future	1	1,000	8.02	Client	Buy
09:22:16	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
09:26:31	\$ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Client	Sell
09:26:31	\$ / R On 12-Jun-09			Currency Future	1	2,000	15.98	Client	Buy
09:26:35	\$ / R On 14-Dec-09			Currency Future	1	50,000	413.00	Client	Buy
09:26:35	\$ / R On 14-Dec-09			Currency Future	1	50,000	413.00	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:26:58	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Member	Sell
09:27:45	\$ / R On 12-Jun-09			Currency Future	1	10,000	80.03	Client	Buy
09:27:58	\$ / R On 12-Jun-09			Currency Future	1	1,000	7.99	Client	Buy
09:30:00	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Member	Sell
09:30:00	\$ / R On 14-Sep-09			Currency Future	1	4,000	0.00	Member	Sell
09:30:00	\$ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Member	Sell
09:30:47	\$ / R On 14-Dec-09			Currency Future	1	100,000	825.55	Client	Buy
09:31:24	\$ / R On 14-Sep-09			Currency Future	1	4,000	32.56	Client	Buy
09:31:47	\$ / R On 14-Sep-09			Currency Future	1	1,000	8.13	Client	Buy
09:35:43	\$ / R On 12-Jun-09			Currency Future	1	1,000	7.97	Client	Buy
09:35:43	\$ / R On 12-Jun-09			Currency Future	1	10,000	79.70	Client	Buy
09:39:24	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
09:39:43	\$ / R On 12-Jun-09			Currency Future	1	10,000	79.92	Client	Buy
09:40:57	\$ / R On 14-Sep-09			Currency Future	1	35,000	283.56	Client	Buy
09:40:57	\$ / R On 14-Sep-09			Currency Future	1	35,000	0.00	Client	Sell
09:44:07	\$ / R On 14-Dec-09			Currency Future	1	59,000	0.00	Member	Sell
09:45:08	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Member	Sell
09:47:23	\$ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Client	Sell
09:51:31	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
09:51:31	\$ / R On 14-Sep-09			Currency Future	1	5,000	40.50	Client	Buy
09:55:02	\$ / R On 12-Jun-09			Currency Future	1	24,000	0.00	Client	Sell
09:55:02	\$ / R On 12-Jun-09			Currency Future	1	24,000	194.63	Client	Buy
09:55:35	\$ / R On 12-Jun-09			Currency Future	1	3,000	0.00	Client	Sell
09:56:32	\$ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Member	Sell
09:57:27	\$ / R On 14-Sep-09			Currency Future	1	100,000	812.05	Client	Buy
10:00:38	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Member	Sell
10:02:02	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Member	Sell
10:02:22	\$ / R On 12-Jun-09			Currency Future	1	10,000	79.95	Client	Buy
10:02:52	\$ / R On 12-Jun-09			Currency Future	1	5,892,000	0.00	Client	Sell
10:03:06	\$ / R On 14-Sep-09			Currency Future	1	10,000	81.21	Client	Buy
10:10:06	\$ / R On 14-Sep-09			Currency Future	1	10,000	81.10	Client	Buy
10:10:38	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
10:10:38	\$ / R On 14-Sep-09			Currency Future	1	10,000	81.30	Client	Buy
10:10:57	\$ / R On 14-Sep-09			Currency Future	1	40,000	325.36	Client	Buy
10:15:21	\$ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Client	Sell
10:20:18	\$ / R On 14-Sep-09			Currency Future	1	40,000	331.12	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
10:20:18	\$ / R On 14-Sep-09			Currency Future	1	40,000	0.00	Member	Sell
10:21:36	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Member	Sell
10:22:25	\$ / R On 14-Sep-09			Currency Future	1	50,000	406.68	Client	Buy
10:36:59	\$ / R On 14-Sep-09			Currency Future	1	120,000	0.00	Member	Sell
10:37:25	\$ / R On 14-Sep-09			Currency Future	1	120,000	977.82	Client	Buy
10:39:22	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	8,000.00	Member	Buy
10:39:54	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Member	Sell
10:40:41	\$ / R On 14-Dec-09			Currency Future	1	59,000	493.68	Member	Buy
10:43:27	\$ / R On 14-Sep-09			Currency Future	1	2,000	16.24	Member	Buy
10:45:10	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	8,249.50	Member	Buy
10:45:10	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Client	Sell
10:47:27	\$ / R On 14-Dec-09			Currency Future	1	50,000	412.28	Client	Buy
10:54:51	\$ / R On 12-Jun-09			Currency Future	1	5,000	39.95	Client	Buy
10:54:51	\$ / R On 12-Jun-09			Currency Future	1	5,000	39.95	Client	Buy
10:55:31	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Member	Sell
10:56:00	\$ / R On 14-Dec-09			Currency Future	1	5,000	41.20	Client	Buy
10:56:00	\$ / R On 14-Dec-09			Currency Future	1	10,000	82.40	Client	Buy
10:56:00	\$ / R On 14-Dec-09			Currency Future	1	5,000	41.20	Client	Buy
10:57:08	\$ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Member	Sell
10:57:59	\$ / R On 12-Jun-09			Currency Future	1	5,000	39.86	Member	Buy
10:58:31	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Member	Sell
10:59:03	\$ / R On 12-Jun-09			Currency Future	1	5,000	39.89	Member	Buy
10:59:36	\$ / R On 14-Sep-09			Currency Future	1	2,000	16.20	Member	Buy
10:59:53	\$ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Member	Sell
11:04:35	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
11:04:35	\$ / R On 12-Jun-09			Currency Future	1	1,000	7.95	Client	Buy
11:04:48	\$ / R On 12-Jun-09			Currency Future	1	39,000	310.05	Client	Buy
11:04:48	\$ / R On 12-Jun-09			Currency Future	1	16,000	0.00	Client	Sell
11:04:48	\$ / R On 12-Jun-09			Currency Future	1	39,000	0.00	Client	Sell
11:04:51	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Member	Sell
11:08:11	\$ / R On 14-Sep-09			Currency Future	1	16,000	129.60	Client	Buy
11:10:03	\$ / R On 12-Jun-09			Currency Future	1	50,000	401.14	Client	Buy
11:10:32	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
11:13:57	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
11:18:16	\$ / R On 14-Dec-09			Currency Future	1	10,000,000	82,450.00	Member	Buy
11:24:08	\$ / R On 12-Jun-09			Currency Future	1	8,000	63.76	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:24:08	\$ / R On 12-Jun-09			Currency Future	1	8,000	0.00	Client	Sell
11:30:27	\$ / R On 12-Jun-09			Currency Future	1	40,000	319.58	Client	Buy
11:31:00	\$ / R On 12-Jun-09			Currency Future	1	92,000	733.24	Client	Buy
11:34:20	\$ / R On 14-Sep-09	8.00	Call	Currency Future	1	2,000,000	0.00	Member	Sell
11:35:15	\$ / R On 14-Sep-09	8.75	Call	Currency Future	1	2,000,000	0.00	Member	Buy
11:36:17	\$ / R On 14-Sep-09	7.25	Put	Currency Future	1	2,000,000	0.00	Member	Buy
11:41:15	\$ / R On 14-Dec-09			Currency Future	1	10,000,000	0.00	Member	Sell
11:43:31	\$ / R On 14-Sep-09			Currency Future	1	15,000	121.50	Client	Buy
11:44:14	\$ / R On 14-Sep-09			Currency Future	1	15,000	0.00	Member	Sell
11:45:47	\$ / R On 12-Jun-09			Currency Future	1	2,000	15.90	Client	Buy
11:51:08	\$ / R On 14-Sep-09			Currency Future	1	15,000	121.34	Member	Buy
11:52:22	\$ / R On 12-Jun-09			Currency Future	1	3,000	23.85	Client	Buy
11:52:22	\$ / R On 12-Jun-09			Currency Future	1	3,000	0.00	Client	Sell
11:54:57	\$ / R On 12-Jun-09			Currency Future	1	1,000	7.95	Client	Buy
11:54:57	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
12:09:50	\$ / R On 14-Sep-09			Currency Future	1	45,000	0.00	Client	Sell
12:21:14	\$ / R On 12-Jun-09			Currency Future	1	5,000	39.75	Client	Buy
12:21:14	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
12:24:38	\$ / R On 12-Jun-09			Currency Future	1	7,000	55.86	Client	Buy
12:24:38	\$ / R On 12-Jun-09			Currency Future	1	7,000	0.00	Client	Sell
12:39:38	\$ / R On 12-Jun-09			Currency Future	1	19,000	0.00	Client	Sell
12:39:38	\$ / R On 12-Jun-09			Currency Future	1	19,000	151.05	Client	Buy
12:41:04	\$ / R On 12-Jun-09			Currency Future	1	75,000	0.00	Client	Sell
12:54:23	\$ / R On 14-Sep-09			Currency Future	1	15,000	121.74	Client	Buy
12:59:39	\$ / R On 14-Sep-09			Currency Future	1	20,000	162.31	Client	Buy
13:02:59	\$ / R On 12-Jun-09			Currency Future	1	3,000	23.94	Client	Buy
13:02:59	\$ / R On 12-Jun-09			Currency Future	1	3,000	0.00	Client	Sell
13:22:38	\$ / R On 14-Sep-09			Currency Future	1	1,000	8.11	Client	Buy
13:22:38	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
13:25:19	\$ / R On 14-Sep-09			Currency Future	1	3,000	24.32	Client	Buy
13:27:45	\$ / R On 14-Sep-09			Currency Future	1	1,000	8.10	Client	Buy
13:27:45	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
13:27:45	\$ / R On 14-Sep-09			Currency Future	1	26,000	0.00	Client	Sell
13:39:38	\$ / R On 14-Sep-09			Currency Future	1	4,000	32.47	Client	Buy
13:48:47	\$ / R On 14-Sep-09			Currency Future	1	3,000	0.00	Member	Sell
13:48:53	\$ / R On 12-Jun-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
13:49:36	\$ / R On 14-Sep-09			Currency Future	1	3,000	24.38	Member	Buy
13:50:16	\$ / R On 14-Sep-09			Currency Future	1	68,000	0.00	Member	Sell
13:56:40	\$ / R On 12-Jun-09			Currency Future	1	4,500,000	35,852.85	Member	Buy
14:04:09	\$ / R On 14-Sep-09			Currency Future	1	1,000	8.14	Client	Buy
14:04:33	\$ / R On 14-Sep-09	8.00	Call	Currency Future	1	2,000,000	0.00	Member	Buy
14:04:39	\$ / R On 12-Jun-09			Currency Future	1	4,500,000	0.00	Client	Sell
14:05:01	\$ / R On 14-Sep-09	8.75	Call	Currency Future	1	2,000,000	0.00	Member	Sell
14:05:39	\$ / R On 14-Sep-09	7.25	Put	Currency Future	1	2,000,000	0.00	Member	Sell
14:12:55	\$ / R On 12-Jun-09			Currency Future	1	5,000	39.94	Member	Buy
14:13:13	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Member	Sell
14:29:26	\$ / R On 14-Sep-09			Currency Future	1	5,000	40.60	Client	Buy
14:36:31	\$ / R On 12-Jun-09			Currency Future	1	45,000	0.00	Member	Sell
14:37:09	\$ / R On 12-Jun-09			Currency Future	1	45,000	359.33	Member	Buy
14:44:44	\$ / R On 14-Dec-09			Currency Future	1	5,000	41.29	Client	Buy
14:55:32	\$ / R On 12-Jun-09			Currency Future	1	10,000	79.92	Client	Buy
15:01:27	\$ / R On 12-Jun-09			Currency Future	1	4,000	31.92	Client	Buy
15:04:45	\$ / R On 12-Jun-09			Currency Future	1	5,000	39.90	Client	Buy
15:04:45	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
15:14:32	\$ / R On 14-Sep-09			Currency Future	1	68,000	552.53	Client	Buy
15:14:53	\$ / R On 14-Sep-09			Currency Future	1	15,000	121.67	Client	Buy
15:18:06	\$ / R On 14-Sep-09			Currency Future	1	20,000	0.00	Member	Sell
15:18:25	\$ / R On 12-Jun-09			Currency Future	1	4,000	0.00	Member	Sell
15:19:38	\$ / R On 14-Sep-09			Currency Future	1	20,000	162.36	Member	Buy
15:20:32	\$ / R On 12-Jun-09			Currency Future	1	4,000	31.94	Member	Buy
15:30:01	\$ / R On 14-Sep-09			Currency Future	1	10,000,000	0.00	Member	Sell
15:34:23	\$ / R On 14-Sep-09			Currency Future	1	22,000	179.03	Client	Buy
15:37:53	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Member	Sell
15:38:24	\$ / R On 12-Jun-09			Currency Future	1	10,000	79.89	Member	Buy
15:40:51	\$ / R On 14-Sep-09			Currency Future	1	10,000,000	81,639.00	Client	Buy
15:45:13	\$ / R On 12-Jun-09			Currency Future	1	15,000	0.00	Member	Sell
15:45:46	\$ / R On 12-Jun-09			Currency Future	1	15,000	120.12	Member	Buy
15:47:06	\$ / R On 14-Sep-09			Currency Future	1	20,000	0.00	Client	Sell
15:47:59	\$ / R On 12-Jun-09			Currency Future	1	3,000	0.00	Client	Sell
15:55:59	\$ / R On 12-Jun-09			Currency Future	1	3,000	24.01	Member	Buy
15:57:06	\$ / R On 14-Sep-09			Currency Future	1	5,000	40.76	Client	Buy
15:57:06	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:57:14	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Member	Sell
15:57:14	\$ / R On 14-Sep-09			Currency Future	1	5,000	40.70	Client	Buy
15:57:28	\$ / R On 12-Jun-09			Currency Future	1	3,000	0.00	Member	Sell
15:57:31	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Member	Sell
15:58:01	\$ / R On 14-Sep-09			Currency Future	1	250,000	0.00	Member	Sell
15:59:22	\$ / R On 14-Sep-09			Currency Future	1	250,000	2,035.13	Client	Buy
16:23:42	\$ / R On 12-Jun-09			Currency Future	1	10,000	80.00	Client	Buy
16:23:42	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
16:27:18	\$ / R On 12-Jun-09			Currency Future	1	21,000	0.00	Member	Sell
16:28:01	\$ / R On 12-Jun-09			Currency Future	1	21,000	168.26	Member	Buy
16:34:11	\$ / R On 14-Sep-09			Currency Future	1	50,000	407.80	Member	Buy
16:37:26	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Member	Sell
16:46:53	\$ / R On 12-Jun-09			Currency Future	1	13,000	104.11	Client	Buy
16:46:55	\$ / R On 12-Jun-09			Currency Future	1	13,000	0.00	Member	Sell
16:53:59	\$ / R On 14-Sep-09			Currency Future	1	50,000	407.28	Member	Buy

Total for \$ / R Currency Future:

184 84,632,000 295,712.39

10:18:11	£ / R On 14-Sep-09			Currency Future	1	3,000	39.18	Client	Buy
11:12:09	£ / R On 14-Sep-09			Currency Future	1	1,000	13.06	Client	Buy
12:40:49	£ / R On 14-Sep-09			Currency Future	1	7,000	0.00	Member	Sell
15:16:32	£ / R On 14-Sep-09			Currency Future	1	7,000	91.55	Client	Buy

Total for £ / R Currency Future:

4 18,000 143.79

09:08:22	€ / R On 12-Jun-09			Currency Future	1	10,000	112.03	Member	Buy
09:27:44	€ / R On 14-Dec-09			Currency Future	1	5,000	57.80	Client	Buy
09:54:32	€ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Client	Sell
09:54:32	€ / R On 12-Jun-09			Currency Future	1	20,000	225.24	Client	Buy
09:55:39	€ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Member	Sell
10:15:42	€ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
10:35:48	€ / R On 12-Jun-09			Currency Future	1	100,000	1,119.02	Member	Buy
10:36:45	€ / R On 12-Jun-09			Currency Future	1	100,000	0.00	Client	Sell
10:56:00	€ / R On 14-Dec-09			Currency Future	1	50,000	577.00	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:05:13	€ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
13:52:43	€ / R On 14-Sep-09			Currency Future	1	186,000	0.00	Member	Sell
14:07:00	€ / R On 14-Sep-09			Currency Future	1	250,000	2,867.50	Client	Buy
15:13:59	€ / R On 14-Sep-09			Currency Future	1	186,000	2,131.00	Client	Buy
16:27:23	€ / R On 12-Jun-09			Currency Future	1	4,000	0.00	Client	Sell
16:34:44	€ / R On 14-Sep-09			Currency Future	1	100,000	1,137.59	Client	Buy
16:36:58	€ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Member	Sell
16:53:48	€ / R On 14-Sep-09			Currency Future	1	50,000	576.00	Member	Buy
Total for € / R Currency Future:					17	1,242,000	8,803.18		
15:40:47	ZAAD On 14-Dec-09			Currency Future	1	50,000	325.50	Member	Buy
Total for ZAAD Currency Future:					1	50,000	325.50		
Grand Total for all Instruments:					206	85,942,000	304,984.86		