



Derivatives Matched Trades Report

Report for 14/10/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:58:49	\$ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Member	Sell
09:00:57	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Member	Sell
09:01:31	\$ / R On 14-Dec-09			Currency Future	1	40,000	0.00	Member	Sell
09:02:27	\$ / R On 14-Dec-09			Currency Future	1	500,000	0.00	Member	Sell
09:02:42	\$ / R On 15-Mar-10			Currency Future	1	5,000	37.49	Client	Buy
09:02:48	\$ / R On 14-Dec-09			Currency Future	1	3,000	22.11	Client	Buy
09:02:54	\$ / R On 15-Mar-10			Currency Future	1	4,000	29.99	Client	Buy
09:04:31	\$ / R On 14-Dec-09			Currency Future	1	25,000	0.00	Member	Sell
09:07:00	\$ / R On 14-Dec-09			Currency Future	1	4,000	29.40	Client	Buy
09:07:17	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
09:07:19	\$ / R On 14-Dec-09			Currency Future	1	14,000	102.90	Client	Buy
09:07:20	\$ / R On 14-Dec-09			Currency Future	1	1,000	7.35	Client	Buy
09:08:46	\$ / R On 14-Dec-09			Currency Future	1	500,000	3,691.35	Client	Buy
09:11:19	\$ / R On 14-Dec-09			Currency Future	1	14,000	103.19	Client	Buy
09:11:19	\$ / R On 14-Dec-09			Currency Future	1	5,000	36.86	Client	Buy
09:13:47	\$ / R On 14-Dec-09			Currency Future	1	2,000	14.73	Client	Buy
09:13:47	\$ / R On 14-Dec-09			Currency Future	1	2,000	0.00	Client	Sell
09:23:48	\$ / R On 14-Dec-09			Currency Future	1	4,000	29.49	Client	Buy
09:25:26	\$ / R On 14-Dec-09			Currency Future	1	20,000	147.45	Client	Buy
09:29:55	\$ / R On 14-Dec-09			Currency Future	1	10,000	73.73	Client	Buy
09:38:53	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Member	Sell
09:43:23	\$ / R On 14-Dec-09			Currency Future	1	9,000	0.00	Member	Sell
09:43:23	\$ / R On 15-Mar-10	7.50	Put	Currency Future	1	100,000	0.00	Client	Buy
09:43:23	\$ / R On 15-Mar-10	7.50	Call	Currency Future	1	100,000	0.00	Client	Buy
09:44:19	\$ / R On 14-Dec-09			Currency Future	1	30,000	221.34	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:45:09	\$ / R On 14-Dec-09			Currency Future	1	2,000	14.74	Client	Buy
09:45:18	\$ / R On 14-Dec-09			Currency Future	1	19,000	140.18	Client	Buy
09:52:17	\$ / R On 14-Dec-09			Currency Future	1	6,000	0.00	Client	Sell
09:52:17	\$ / R On 14-Dec-09			Currency Future	1	6,000	44.22	Client	Buy
10:00:26	\$ / R On 14-Dec-09			Currency Future	1	12,000	88.44	Client	Buy
10:01:39	\$ / R On 14-Dec-09			Currency Future	1	30,000	221.06	Client	Buy
10:14:02	\$ / R On 14-Dec-09			Currency Future	1	14,000	102.87	Member	Buy
10:15:12	\$ / R On 14-Dec-09			Currency Future	1	1,000	7.37	Client	Buy
10:15:12	\$ / R On 14-Dec-09			Currency Future	1	1,000	0.00	Client	Sell
10:16:13	\$ / R On 14-Dec-09			Currency Future	1	30,000	220.95	Client	Buy
10:16:13	\$ / R On 14-Dec-09			Currency Future	1	3,000	22.10	Client	Buy
10:16:14	\$ / R On 14-Dec-09			Currency Future	1	50,000	368.10	Client	Buy
10:21:06	\$ / R On 14-Dec-09			Currency Future	1	3,000	0.00	Client	Sell
10:21:40	\$ / R On 14-Dec-09			Currency Future	1	25,000	184.06	Client	Buy
10:24:07	\$ / R On 14-Dec-09			Currency Future	1	40,000	294.89	Member	Buy
10:24:25	\$ / R On 14-Dec-09			Currency Future	1	50,000	369.61	Member	Buy
10:26:44	\$ / R On 14-Dec-09			Currency Future	1	18,000	0.00	Client	Sell
10:26:49	\$ / R On 14-Dec-09			Currency Future	1	1,000	0.00	Client	Sell
10:26:51	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Member	Sell
10:31:00	\$ / R On 14-Dec-09			Currency Future	1	350,000	2,574.88	Member	Buy
10:31:19	\$ / R On 14-Dec-09			Currency Future	1	9,000	66.40	Member	Buy
11:04:08	\$ / R On 14-Dec-09			Currency Future	1	10,000	73.78	Member	Buy
11:04:08	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
11:05:54	\$ / R On 14-Dec-09			Currency Future	1	15,000	0.00	Client	Sell
11:05:54	\$ / R On 14-Dec-09			Currency Future	1	15,000	110.51	Client	Buy
11:09:02	\$ / R On 15-Mar-10			Currency Future	1	5,000	37.48	Client	Buy
11:11:02	\$ / R On 14-Dec-09			Currency Future	1	10,000	73.86	Client	Buy
11:12:50	\$ / R On 14-Dec-09			Currency Future	1	140,000	0.00	Member	Sell
11:13:26	\$ / R On 15-Mar-10	6.95	Put	Currency Future	1	500,000	0.00	Client	Buy
11:13:35	\$ / R On 14-Dec-09			Currency Future	1	140,000	1,030.26	Client	Buy
11:13:59	\$ / R On 14-Dec-09			Currency Future	1	14,000	0.00	Client	Sell
11:17:19	\$ / R On 14-Jun-10			Currency Future	1	5,000	38.02	Client	Buy
11:18:31	\$ / R On 14-Jun-10			Currency Future	1	50,000	380.18	Member	Buy
11:22:28	\$ / R On 14-Jun-10			Currency Future	1	50,000	0.00	Member	Sell
11:33:46	\$ / R On 14-Dec-09			Currency Future	1	13,000	95.81	Client	Buy
11:35:09	\$ / R On 14-Dec-09			Currency Future	1	10,000	73.78	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:44:57	\$ / R On 14-Jun-10			Currency Future	1	20,000	151.98	Client	Buy
11:44:57	\$ / R On 14-Jun-10			Currency Future	1	20,000	0.00	Client	Sell
11:54:59	\$ / R On 14-Dec-09			Currency Future	1	300,000	0.00	Client	Sell
11:54:59	\$ / R On 14-Dec-09			Currency Future	1	300,000	2,205.60	Member	Buy
11:55:49	\$ / R On 14-Dec-09			Currency Future	1	500,000	3,725.75	Member	Buy
11:55:49	\$ / R On 14-Dec-09			Currency Future	1	500,000	0.00	Client	Sell
11:55:59	\$ / R On 14-Dec-09			Currency Future	1	500,000	0.00	Client	Sell
11:55:59	\$ / R On 14-Dec-09			Currency Future	1	500,000	3,725.75	Member	Buy
12:06:59	\$ / R On 14-Dec-09			Currency Future	1	3,000	22.07	Client	Buy
12:07:36	\$ / R On 14-Dec-09			Currency Future	1	27,000	198.61	Client	Buy
12:21:50	\$ / R On 14-Dec-09			Currency Future	1	10,000	73.55	Client	Buy
12:47:03	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
12:47:03	\$ / R On 14-Dec-09			Currency Future	1	5,000	36.80	Client	Buy
12:52:49	\$ / R On 14-Dec-09			Currency Future	1	1,000	7.35	Client	Buy
12:52:49	\$ / R On 14-Dec-09			Currency Future	1	2,000	14.70	Client	Buy
12:52:49	\$ / R On 14-Dec-09			Currency Future	1	2,000	14.70	Client	Buy
12:52:49	\$ / R On 14-Dec-09			Currency Future	1	20,000	147.00	Client	Buy
12:52:49	\$ / R On 14-Dec-09			Currency Future	1	10,000	73.50	Client	Buy
12:52:50	\$ / R On 15-Mar-10			Currency Future	1	12,000	89.76	Client	Buy
12:52:58	\$ / R On 14-Dec-09			Currency Future	1	4,000	29.38	Client	Buy
12:52:59	\$ / R On 14-Jun-10			Currency Future	1	80,000	607.92	Client	Buy
12:56:08	\$ / R On 14-Dec-09			Currency Future	1	10,000	73.40	Client	Buy
12:56:14	\$ / R On 14-Dec-09			Currency Future	1	5,000	36.70	Client	Buy
12:56:48	\$ / R On 14-Dec-09			Currency Future	1	45,000	330.28	Client	Buy
12:57:23	\$ / R On 14-Dec-09			Currency Future	1	15,000	110.04	Client	Buy
12:59:05	\$ / R On 14-Dec-09			Currency Future	1	25,000	0.00	Member	Sell
13:01:59	\$ / R On 14-Jun-10			Currency Future	1	2,000	15.19	Client	Buy
13:11:33	\$ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Member	Sell
13:11:33	\$ / R On 15-Mar-10			Currency Future	1	50,000	0.00	Member	Sell
13:11:34	\$ / R On 14-Dec-09			Currency Future	1	140,000	0.00	Member	Sell
13:11:34	\$ / R On 14-Dec-09			Currency Future	1	40,000	0.00	Member	Sell
13:13:10	\$ / R On 14-Dec-09			Currency Future	1	4,000	0.00	Client	Sell
13:15:04	\$ / R On 14-Dec-09			Currency Future	1	140,000	1,026.20	Client	Buy
13:45:22	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
13:45:28	\$ / R On 14-Dec-09			Currency Future	1	45,000	0.00	Client	Sell
13:49:16	\$ / R On 14-Dec-09			Currency Future	1	25,000	183.45	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
13:49:37	\$ / R On 14-Dec-09			Currency Future	1	40,000	294.11	Member	Buy
14:00:08	\$ / R On 15-Mar-10			Currency Future	1	50,000	373.50	Client	Buy
14:07:11	\$ / R On 14-Dec-09			Currency Future	1	28,000	206.26	Client	Buy
14:08:21	\$ / R On 14-Dec-09			Currency Future	1	2,000	14.73	Client	Buy
14:09:46	\$ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Member	Sell
14:09:46	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Member	Sell
14:15:56	\$ / R On 14-Dec-09			Currency Future	1	12,000	88.31	Client	Buy
15:10:16	\$ / R On 14-Dec-09			Currency Future	1	20,000	147.25	Client	Buy
15:11:07	\$ / R On 14-Dec-09			Currency Future	1	350,000	0.00	Client	Sell
15:15:01	\$ / R On 14-Dec-09			Currency Future	1	20,000	147.25	Client	Buy
15:18:09	\$ / R On 14-Dec-09			Currency Future	1	10,000	73.65	Client	Buy
15:23:04	\$ / R On 14-Dec-09			Currency Future	1	8,000	0.00	Client	Sell
15:23:04	\$ / R On 14-Dec-09			Currency Future	1	8,000	58.82	Client	Buy
15:23:30	\$ / R On 14-Dec-09			Currency Future	1	7,000	51.50	Client	Buy
15:48:27	\$ / R On 14-Dec-09			Currency Future	1	18,000	0.00	Client	Sell
15:48:27	\$ / R On 14-Dec-09			Currency Future	1	18,000	132.30	Client	Buy
15:57:59	\$ / R On 14-Dec-09			Currency Future	1	40,000	294.86	Client	Buy
16:10:33	\$ / R On 15-Mar-10			Currency Future	1	10,000	74.98	Client	Buy
16:21:52	\$ / R On 14-Dec-09			Currency Future	1	30,000	0.00	Member	Sell
16:23:59	\$ / R On 14-Dec-09			Currency Future	1	30,000	221.10	Client	Buy
16:26:04	\$ / R On 14-Dec-09			Currency Future	1	20,000	147.36	Client	Buy
16:28:53	\$ / R On 14-Dec-09			Currency Future	1	20,000	147.84	Client	Buy
16:32:24	\$ / R On 14-Dec-09			Currency Future	1	1,000	0.00	Client	Sell
16:32:24	\$ / R On 14-Dec-09			Currency Future	1	1,000	7.35	Client	Buy
16:35:22	\$ / R On 15-Mar-10			Currency Future	1	8,000	59.92	Client	Buy
Total for \$ / R Currency Future:					122	7,322,000	26,621.65		

09:13:45	£ / R On 14-Dec-09			Currency Future	1	2,000	0.00	Client	Sell
09:19:05	£ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Member	Sell
09:23:31	£ / R On 14-Dec-09			Currency Future	1	10,000	117.65	Client	Buy
09:56:50	£ / R On 14-Dec-09			Currency Future	1	1,000	11.78	Client	Buy
10:03:26	£ / R On 14-Dec-09			Currency Future	1	5,000	58.84	Client	Buy
10:17:15	£ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Member	Sell
10:35:17	£ / R On 14-Dec-09			Currency Future	1	100,000	1,175.30	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:58:17	£ / R On 14-Dec-09			Currency Future	1	10,000	117.45	Client	Buy
16:23:01	£ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Member	Sell
16:24:27	£ / R On 14-Dec-09			Currency Future	1	10,000	117.35	Client	Buy
Total for £ / R Currency Future:					10	258,000	1,598.37		
10:03:59	€ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Member	Sell
10:03:59	€ / R On 14-Dec-09			Currency Future	1	5,000	54.80	Client	Buy
11:21:38	€ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Member	Sell
11:21:38	€ / R On 14-Dec-09			Currency Future	1	10,000	109.60	Client	Buy
13:06:46	€ / R On 14-Dec-09			Currency Future	1	20,000	218.60	Client	Buy
13:11:34	€ / R On 14-Dec-09			Currency Future	1	30,000	0.00	Member	Sell
13:50:38	€ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Member	Sell
13:59:32	€ / R On 14-Dec-09			Currency Future	1	30,000	328.04	Client	Buy
15:27:10	€ / R On 14-Dec-09			Currency Future	1	5,000	54.87	Client	Buy
15:36:22	€ / R On 14-Jun-10			Currency Future	1	20,000	226.53	Client	Buy
Total for € / R Currency Future:					10	140,000	992.44		
09:28:42	ILBI On 04-Feb-10			Index Future	1	640,000	0.00	Member	Sell
09:28:42	ILBI On 04-Feb-10			Index Future	1	640,000	0.00	Client	Buy
14:05:29	ILBI On 04-Feb-10			Index Future	1	1,500,000	0.00	Client	Buy
14:05:29	ILBI On 04-Feb-10			Index Future	1	1,500,000	0.00	Member	Sell
Total for ILBI Index Future:					4	4,280,000	0.00		
12:17:53	R209 On 05-Nov-09			Bond Future	1	166,000,000	0.00	Member	Sell
12:17:53	R209 On 05-Nov-09			Bond Future	1	166,000,000	1,253,433.46		Buy
Total for R209 Bond Future:					2	332,000,000	1,253,433.46		
Grand Total for all Instruments:					148	344,000,000	1,282,645.92		