



# Derivatives Matched Trades Report

Report for 02/04/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:50:14	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Member	Sell
08:51:02	\$ / R On 12-Jun-09			Currency Future	1	50,000	473.17	Member	Buy
08:55:00	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Client	Sell
08:55:54	\$ / R On 12-Jun-09			Currency Future	1	50,000	477.26	Client	Buy
09:05:45	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Member	Sell
09:09:48	\$ / R On 12-Jun-09			Currency Future	1	10,000	94.95	Client	Buy
09:09:48	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
09:10:21	\$ / R On 12-Jun-09			Currency Future	1	10,000	95.03	Client	Buy
09:10:58	\$ / R On 12-Jun-09			Currency Future	1	4,000	0.00	Client	Sell
09:12:26	\$ / R On 12-Jun-09			Currency Future	1	1,000	9.48	Member	Buy
09:13:29	\$ / R On 12-Jun-09			Currency Future	1	4,000	38.00	Client	Buy
09:13:53	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Member	Sell
09:23:32	\$ / R On 12-Jun-09			Currency Future	1	26,000	0.00	Client	Sell
09:23:32	\$ / R On 12-Jun-09			Currency Future	1	26,000	247.00	Client	Buy
10:12:17	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	9,483.90	Member	Buy
10:12:53	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Client	Sell
10:36:23	\$ / R On 12-Jun-09	9.00	Put	Currency Future	1	5,000	0.00	Member	Buy
10:54:08	\$ / R On 12-Jun-09			Currency Future	1	10,000	94.87	Client	Buy
10:54:36	\$ / R On 14-Sep-09			Currency Future	1	3,000	28.84	Client	Buy
10:56:26	\$ / R On 12-Jun-09			Currency Future	1	2,000	18.94	Client	Buy
10:57:32	\$ / R On 12-Jun-09			Currency Future	1	3,000	28.41	Client	Buy
10:57:32	\$ / R On 12-Jun-09			Currency Future	1	20,000	189.30	Client	Buy
10:57:42	\$ / R On 12-Jun-09			Currency Future	1	20,000	189.10	Client	Buy
10:58:20	\$ / R On 12-Jun-09			Currency Future	1	2,000	18.90	Client	Buy
10:58:20	\$ / R On 12-Jun-09			Currency Future	1	5,000	47.25	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
10:58:20	\$ / R On 12-Jun-09			Currency Future	1	5,000	47.25	Client	Buy
11:01:08	\$ / R On 14-Sep-09			Currency Future	1	15,000	143.60	Client	Buy
11:04:48	\$ / R On 12-Jun-09			Currency Future	1	5,000	47.15	Client	Buy
11:04:48	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
11:07:10	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	9,422.80	Member	Buy
11:10:43	\$ / R On 12-Jun-09			Currency Future	1	5,000	47.00	Client	Buy
11:10:43	\$ / R On 12-Jun-09			Currency Future	1	4,000	0.00	Client	Sell
11:10:43	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
11:10:43	\$ / R On 12-Jun-09			Currency Future	1	4,000	37.60	Client	Buy
11:11:02	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
11:11:02	\$ / R On 12-Jun-09			Currency Future	1	1,000	9.40	Client	Buy
11:11:13	\$ / R On 12-Jun-09			Currency Future	1	250,000	0.00	Member	Sell
11:11:13	\$ / R On 12-Jun-09			Currency Future	1	250,000	2,356.88	Client	Buy
11:17:57	\$ / R On 12-Jun-09			Currency Future	1	36,000	0.00	Member	Sell
11:17:57	\$ / R On 12-Jun-09			Currency Future	1	36,000	339.39	Client	Buy
11:18:50	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Member	Sell
11:20:22	\$ / R On 12-Jun-09			Currency Future	1	50,000	471.61	Client	Buy
11:27:55	\$ / R On 12-Jun-09			Currency Future	1	39,000	366.80	Client	Buy
11:27:55	\$ / R On 12-Jun-09			Currency Future	1	5,000	47.04	Client	Buy
11:28:32	\$ / R On 12-Jun-09			Currency Future	1	1,000	9.41	Client	Buy
11:30:27	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Client	Sell
11:35:19	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
11:35:27	\$ / R On 12-Jun-09			Currency Future	1	59,000	0.00	Client	Sell
11:36:09	\$ / R On 12-Jun-09			Currency Future	1	8,000	0.00	Client	Sell
11:37:25	\$ / R On 12-Jun-09			Currency Future	1	5,000	46.90	Client	Buy
11:38:50	\$ / R On 12-Jun-09			Currency Future	1	2,000,000	18,749.40	Member	Buy
11:47:10	\$ / R On 12-Jun-09			Currency Future	1	2,000	18.74	Client	Buy
11:47:10	\$ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Client	Sell
11:47:19	\$ / R On 12-Jun-09			Currency Future	1	3,000	28.11	Client	Buy
11:47:19	\$ / R On 12-Jun-09			Currency Future	1	3,000	0.00	Client	Sell
11:47:54	\$ / R On 12-Jun-09			Currency Future	1	7,000	0.00	Client	Sell
11:47:58	\$ / R On 12-Jun-09			Currency Future	1	7,000	65.62	Member	Buy
11:50:42	\$ / R On 12-Jun-09			Currency Future	1	2,160,000	20,358.00	Client	Buy
11:50:42	\$ / R On 12-Jun-09			Currency Future	1	2,160,000	0.00	Member	Sell
11:51:06	\$ / R On 12-Jun-09			Currency Future	1	7,000	0.00	Member	Sell
11:57:11	\$ / R On 12-Jun-09	9.00	Put	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
11:59:43	\$ / R On 12-Jun-09			Currency Future	1	2,000,000	0.00	Client	Sell
12:00:50	\$ / R On 12-Jun-09			Currency Future	1	4,000	0.00	Client	Sell
12:00:50	\$ / R On 12-Jun-09			Currency Future	1	4,000	37.60	Client	Buy
12:13:19	\$ / R On 12-Jun-09			Currency Future	1	4,000	37.64	Client	Buy
12:14:27	\$ / R On 12-Jun-09			Currency Future	1	36,000	338.40	Client	Buy
12:18:07	\$ / R On 12-Jun-09			Currency Future	1	5,000	46.90	Client	Buy
12:21:26	\$ / R On 12-Jun-09			Currency Future	1	4,000,000	37,468.00	Client	Buy
12:21:26	\$ / R On 12-Jun-09			Currency Future	1	4,000,000	0.00	Member	Sell
12:24:58	\$ / R On 14-Sep-09			Currency Future	1	20,000	190.00	Client	Buy
12:24:58	\$ / R On 14-Sep-09			Currency Future	1	30,000	285.00	Client	Buy
12:28:34	\$ / R On 12-Jun-09			Currency Future	1	40,000	0.00	Client	Sell
12:36:09	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
12:37:26	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
12:46:34	\$ / R On 12-Jun-09			Currency Future	1	40,000	375.54	Client	Buy
12:49:34	\$ / R On 14-Sep-09			Currency Future	1	3,000	0.00	Client	Sell
12:49:34	\$ / R On 14-Sep-09			Currency Future	1	3,000	28.49	Client	Buy
12:49:44	\$ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell
12:54:11	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
12:54:11	\$ / R On 14-Sep-09			Currency Future	1	10,000	95.00	Client	Buy
13:38:35	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
14:02:36	\$ / R On 12-Jun-09			Currency Future	1	30,000	0.00	Member	Sell
14:20:45	\$ / R On 12-Jun-09			Currency Future	1	4,000,000	37,485.20	Member	Buy
14:29:09	\$ / R On 12-Jun-09			Currency Future	1	4,000,000	0.00	Client	Sell
14:29:29	\$ / R On 12-Jun-09			Currency Future	1	30,000	283.57	Client	Buy
14:39:22	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Member	Sell
14:39:22	\$ / R On 12-Jun-09			Currency Future	1	5,000	47.19	Client	Buy
14:52:45	\$ / R On 12-Jun-09			Currency Future	1	50,000	477.26	Member	Buy
15:05:41	\$ / R On 12-Jun-09			Currency Future	1	30,000	0.00	Member	Sell
15:14:45	\$ / R On 12-Jun-09			Currency Future	1	30,000	283.09	Client	Buy
15:25:58	\$ / R On 12-Jun-09			Currency Future	1	1,000	9.41	Client	Buy
15:40:36	\$ / R On 12-Jun-09			Currency Future	1	20,000	188.02	Client	Buy
15:43:56	\$ / R On 12-Jun-09			Currency Future	1	10,000	94.10	Client	Buy
15:55:47	\$ / R On 12-Jun-09			Currency Future	1	2,000	18.75	Client	Buy
15:56:14	\$ / R On 12-Jun-09			Currency Future	1	10,000	93.60	Client	Buy
15:56:14	\$ / R On 12-Jun-09			Currency Future	1	5,000	46.80	Client	Buy
15:56:14	\$ / R On 12-Jun-09			Currency Future	1	5,000	46.80	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:57:52	\$ / R On 12-Jun-09			Currency Future	1	5,000	46.76	Client	Buy
16:00:35	\$ / R On 12-Jun-09			Currency Future	1	1,000	9.35	Client	Buy
16:00:38	\$ / R On 12-Jun-09			Currency Future	1	2,000	18.70	Client	Buy
16:00:38	\$ / R On 12-Jun-09			Currency Future	1	1,000	9.35	Client	Buy
16:00:38	\$ / R On 12-Jun-09			Currency Future	1	5,000	46.75	Client	Buy
16:00:38	\$ / R On 12-Jun-09			Currency Future	1	15,000	140.25	Client	Buy
16:00:38	\$ / R On 12-Jun-09			Currency Future	1	5,000	46.75	Client	Buy
16:00:38	\$ / R On 12-Jun-09			Currency Future	1	15,000	140.25	Client	Buy
16:09:55	\$ / R On 12-Jun-09			Currency Future	1	25,000	233.78	Client	Buy
16:11:02	\$ / R On 12-Jun-09			Currency Future	1	35,000	327.30	Client	Buy
16:11:14	\$ / R On 12-Jun-09			Currency Future	1	35,000	0.00	Member	Sell
16:13:03	\$ / R On 12-Jun-09			Currency Future	1	9,000	0.00	Client	Sell
16:15:27	\$ / R On 12-Jun-09			Currency Future	1	35,000	326.98	Member	Buy
16:21:32	\$ / R On 12-Jun-09			Currency Future	1	10,000	93.50	Client	Buy
16:21:49	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Client	Sell
16:24:07	\$ / R On 12-Jun-09			Currency Future	1	40,000	374.91	Client	Buy
16:28:22	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Member	Sell
16:28:44	\$ / R On 12-Jun-09			Currency Future	1	1,000	9.37	Member	Buy
16:40:13	\$ / R On 12-Jun-09			Currency Future	1	34,460,000	0.00	Member	Sell
16:45:48	\$ / R On 12-Jun-09			Currency Future	1	34,460,000	322,097.62	Member	Buy
16:46:11	\$ / R On 14-Sep-09			Currency Future	1	3,000	28.40	Client	Buy
16:47:32	\$ / R On 12-Jun-09			Currency Future	1	27,000	0.00	Member	Sell
16:47:32	\$ / R On 12-Jun-09			Currency Future	1	27,000	253.17	Client	Buy
16:48:34	\$ / R On 12-Jun-09			Currency Future	1	10,000	93.30	Client	Buy
16:49:01	\$ / R On 14-Sep-09			Currency Future	1	20,000	189.00	Client	Buy
16:49:26	\$ / R On 12-Jun-09			Currency Future	1	10,000	93.10	Client	Buy
16:49:26	\$ / R On 12-Jun-09			Currency Future	1	10,000	93.11	Client	Buy
16:49:26	\$ / R On 12-Jun-09			Currency Future	1	10,000	93.11	Client	Buy
16:49:38	\$ / R On 12-Jun-09			Currency Future	1	5,000	46.50	Client	Buy
16:49:38	\$ / R On 12-Jun-09			Currency Future	1	2,000	18.60	Client	Buy
16:49:38	\$ / R On 12-Jun-09			Currency Future	1	5,000	46.50	Client	Buy
16:49:47	\$ / R On 12-Jun-09			Currency Future	1	4,000,000	0.00	Member	Sell
16:50:58	\$ / R On 12-Jun-09			Currency Future	1	4,000,000	37,241.60	Client	Buy
16:52:24	\$ / R On 14-Sep-09			Currency Future	1	25,000	236.19	Client	Buy
16:58:21	\$ / R On 14-Sep-09			Currency Future	1	10,000	94.30	Client	Buy
16:58:31	\$ / R On 12-Jun-09			Currency Future	1	2,000,000	18,552.00	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:58:31	\$ / R On 12-Jun-09			Currency Future	1	2,000,000	0.00	Member	Sell
16:58:38	\$ / R On 14-Sep-09			Currency Future	1	25,000	235.80	Client	Buy
<b>Total for \$ / R Currency Future:</b>					<b>135</b>	<b>111,441,000</b>	<b>523,359.71</b>		
09:01:39	£ / R On 12-Jun-09			Currency Future	1	25,000	0.00	Member	Sell
09:22:19	£ / R On 12-Jun-09			Currency Future	1	25,000	342.75	Member	Buy
11:21:07	£ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
<b>Total for £ / R Currency Future:</b>					<b>3</b>	<b>51,000</b>	<b>342.75</b>		
08:50:14	€ / R On 12-Jun-09			Currency Future	1	100,000	0.00	Member	Sell
09:26:33	€ / R On 12-Jun-09			Currency Future	1	250,000	0.00	Client	Sell
09:36:46	€ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Client	Sell
10:14:29	€ / R On 12-Jun-09			Currency Future	1	100,000	1,264.18	Client	Buy
10:55:14	€ / R On 14-Sep-09			Currency Future	1	1,000	12.77	Client	Buy
10:58:20	€ / R On 12-Jun-09			Currency Future	1	5,000	62.75	Client	Buy
11:06:18	€ / R On 12-Jun-09			Currency Future	1	1,000	12.50	Client	Buy
11:06:18	€ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
11:08:54	€ / R On 12-Jun-09			Currency Future	1	4,000	0.00	Client	Sell
11:08:54	€ / R On 12-Jun-09			Currency Future	1	4,000	50.00	Client	Buy
11:10:00	€ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
11:10:11	€ / R On 12-Jun-09			Currency Future	1	250,000	3,137.63	Client	Buy
11:10:11	€ / R On 12-Jun-09			Currency Future	1	250,000	0.00	Member	Sell
12:15:06	€ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
13:05:06	€ / R On 12-Jun-09			Currency Future	1	10,000	125.67	Client	Buy
16:49:46	€ / R On 12-Jun-09			Currency Future	1	2,000	25.00	Client	Buy
<b>Total for € / R Currency Future:</b>					<b>16</b>	<b>1,043,000</b>	<b>4,690.50</b>		
15:59:58	ALBI On 07-May-09			Index Future	1	110,000	0.00		Sell
15:59:58	ALBI On 07-May-09			Index Future	1	110,000	0.00		Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
<b>Total for ALBI Index Future:</b>					<b>2</b>	<b>220,000</b>	<b>0.00</b>		
16:06:54	ZAAD On 12-Jun-09			Currency Future	1	100,000	0.00	Client	Sell
<b>Total for ZAAD Currency Future:</b>					<b>1</b>	<b>100,000</b>	<b>0.00</b>		
<b>Grand Total for all Instruments:</b>					<b>157</b>	<b>112,855,000</b>	<b>528,392.95</b>		