



Derivatives Matched Trades Report

Report for 07/05/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:03:10	\$ / R On 12-Jun-09			Currency Future	1	5,000	42.13	Client	Buy
09:04:01	\$ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Member	Sell
09:04:31	\$ / R On 12-Jun-09			Currency Future	1	50,000	419.50	Member	Buy
09:04:31	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Client	Sell
09:05:31	\$ / R On 14-Sep-09			Currency Future	1	100,000	856.54	Client	Buy
09:15:49	\$ / R On 12-Jun-09			Currency Future	1	5,000	42.05	Client	Buy
09:15:49	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
09:18:09	\$ / R On 12-Jun-09			Currency Future	1	250,000	2,105.25	Client	Buy
09:18:09	\$ / R On 12-Jun-09			Currency Future	1	250,000	0.00	Member	Sell
09:32:38	\$ / R On 12-Jun-09			Currency Future	1	2,000,000	16,967.80	Member	Buy
09:35:34	\$ / R On 12-Jun-09			Currency Future	1	250,000	0.00	Member	Sell
09:41:00	\$ / R On 12-Jun-09			Currency Future	1	250,000	2,106.60	Member	Buy
09:49:24	\$ / R On 12-Jun-09			Currency Future	1	10,000	84.47	Client	Buy
09:51:39	\$ / R On 12-Jun-09			Currency Future	1	250,000	2,108.75	Client	Buy
09:51:39	\$ / R On 12-Jun-09			Currency Future	1	250,000	0.00	Member	Sell
10:01:36	\$ / R On 12-Jun-09			Currency Future	1	2,000,000	0.00	Client	Sell
10:24:02	\$ / R On 14-Sep-09			Currency Future	1	29,000	248.36	Client	Buy
10:26:36	\$ / R On 12-Jun-09			Currency Future	1	5,000	42.15	Client	Buy
10:58:13	\$ / R On 12-Jun-09			Currency Future	1	2,000	16.84	Client	Buy
10:58:13	\$ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Client	Sell
11:08:06	\$ / R On 12-Jun-09			Currency Future	1	3,000	0.00	Client	Sell
11:08:06	\$ / R On 12-Jun-09			Currency Future	1	3,000	25.26	Client	Buy
11:09:35	\$ / R On 12-Jun-09			Currency Future	1	20,000	169.34	Client	Buy
11:23:10	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Member	Sell
11:23:30	\$ / R On 12-Jun-09			Currency Future	1	1,000	8.46	Client	Buy

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11:28:28	\$ / R On 12-Jun-09			Currency Future	1	6,000	0.00	Member	Sell
11:28:28	\$ / R On 12-Jun-09			Currency Future	1	6,000	50.70	Client	Buy
11:29:17	\$ / R On 12-Jun-09			Currency Future	1	2,000,000	0.00	Member	Sell
11:29:17	\$ / R On 12-Jun-09			Currency Future	1	2,000,000	16,875.00	Client	Buy
11:31:16	\$ / R On 12-Jun-09			Currency Future	1	50,000	421.25	Client	Buy
11:34:23	\$ / R On 12-Jun-09			Currency Future	1	1,000	8.41	Client	Buy
11:34:23	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
11:39:35	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
11:39:35	\$ / R On 12-Jun-09			Currency Future	1	1,000	8.41	Client	Buy
12:15:37	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
12:15:37	\$ / R On 12-Jun-09			Currency Future	1	10,000	84.10	Client	Buy
12:24:44	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
12:24:44	\$ / R On 12-Jun-09			Currency Future	1	5,000	42.10	Client	Buy
12:58:07	\$ / R On 12-Jun-09			Currency Future	1	13,000	109.33	Client	Buy
12:58:07	\$ / R On 12-Jun-09			Currency Future	1	5,000	42.06	Client	Buy
12:58:25	\$ / R On 12-Jun-09			Currency Future	1	2,000	16.80	Client	Buy
12:58:25	\$ / R On 12-Jun-09			Currency Future	1	20,000	168.00	Client	Buy
13:05:16	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
13:17:37	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Member	Sell
13:18:37	\$ / R On 12-Jun-09			Currency Future	1	10,000	84.20	Client	Buy
13:51:31	\$ / R On 12-Jun-09			Currency Future	1	25,000	0.00	Client	Sell
14:06:16	\$ / R On 12-Jun-09			Currency Future	1	1,000	8.42	Client	Buy
14:06:24	\$ / R On 12-Jun-09			Currency Future	1	1,000	8.42	Client	Buy
14:29:30	\$ / R On 12-Jun-09			Currency Future	1	1,000	8.57	Member	Buy
14:35:25	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
14:46:47	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	8,407.00	Member	Buy
14:54:08	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
14:54:08	\$ / R On 12-Jun-09			Currency Future	1	5,000	41.90	Client	Buy
14:58:10	\$ / R On 12-Jun-09			Currency Future	1	15,000	0.00	Client	Sell
14:58:10	\$ / R On 12-Jun-09			Currency Future	1	15,000	125.25	Client	Buy
14:58:57	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	8,381.60	Member	Buy
15:09:02	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Client	Sell
15:21:26	\$ / R On 12-Jun-09			Currency Future	1	2,000,000	16,717.80	Member	Buy
15:26:24	\$ / R On 12-Jun-09			Currency Future	1	2,000,000	0.00	Client	Sell
15:27:07	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	8,386.50	Member	Buy
15:59:49	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:00:11	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Client	Sell
16:08:53	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
16:08:53	\$ / R On 12-Jun-09			Currency Future	1	5,000	42.13	Client	Buy
16:14:58	\$ / R On 12-Jun-09			Currency Future	1	15,000	126.93	Client	Buy
16:33:18	\$ / R On 14-Dec-09			Currency Future	1	1,000	8.77	Client	Buy
16:35:40	\$ / R On 12-Jun-09			Currency Future	1	590,000	0.00	Member	Sell
16:44:57	\$ / R On 12-Jun-09			Currency Future	1	200,000	0.00	Member	Sell
16:44:57	\$ / R On 12-Jun-09			Currency Future	1	200,000	1,713.10	Client	Buy
16:45:14	\$ / R On 12-Jun-09			Currency Future	1	400,000	3,390.48	Client	Buy
16:45:14	\$ / R On 12-Jun-09			Currency Future	1	400,000	0.00	Member	Sell
16:51:59	\$ / R On 12-Jun-09			Currency Future	1	590,000	5,020.02	Client	Buy
Total for \$ / R Currency Future:					72	22,527,000	95,540.73		
08:20:08	£ / R On 14-Sep-09			Currency Future	1	8,000	105.01	Client	Buy
08:20:08	£ / R On 14-Sep-09			Currency Future	1	8,000	0.00	Client	Sell
09:20:31	£ / R On 12-Jun-09			Currency Future	1	10,000	127.15	Client	Buy
09:27:09	£ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Member	Sell
09:28:38	£ / R On 12-Jun-09			Currency Future	1	10,000	127.05	Client	Buy
13:00:37	£ / R On 12-Jun-09			Currency Future	1	5,000	63.50	Client	Buy
14:49:44	£ / R On 12-Jun-09			Currency Future	1	20,000	253.24	Client	Buy
15:45:18	£ / R On 12-Jun-09			Currency Future	1	4,000	50.60	Client	Buy
Total for £ / R Currency Future:					8	75,000	726.55		
09:10:49	€ / R On 14-Sep-09			Currency Future	1	9,000	0.00	Member	Sell
09:11:19	€ / R On 14-Sep-09			Currency Future	1	9,000	102.23	Client	Buy
09:17:20	€ / R On 12-Jun-09			Currency Future	1	200,000	2,248.00	Client	Buy
09:17:20	€ / R On 12-Jun-09			Currency Future	1	200,000	0.00	Member	Sell
10:22:39	€ / R On 14-Sep-09			Currency Future	1	72,000	0.00	Member	Sell
11:24:54	€ / R On 14-Sep-09			Currency Future	1	72,000	819.53	Client	Buy
13:32:46	€ / R On 14-Sep-09			Currency Future	1	1,000	11.40	Client	Buy
16:14:15	€ / R On 12-Jun-09			Currency Future	1	15,000	170.53	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
Total for € / R Currency Future:					8	578,000	3,351.70		
12:53:52	ALBI On 06-Aug-09			Index Future	1	330,000	0.00	Client	Sell
12:56:27	ALBI On 06-Aug-09			Index Future	1	330,000	0.00	Member	Buy
15:07:47	ALBI On 06-Aug-09			Index Future	1	80,000	0.00	Client	Buy
15:07:47	ALBI On 06-Aug-09			Index Future	1	80,000	0.00	Member	Sell
Total for ALBI Index Future:					4	820,000	0.00		
10:03:44	GOVI On 07-May-09			jGovi	1	810,000	0.00	Client	Sell
10:03:44	GOVI On 07-May-09			jGovi	1	810,000	236,528.91	Member	Buy
10:04:22	GOVI On 06-Aug-09			jGovi	1	790,000	0.00	Member	Sell
10:04:22	GOVI On 06-Aug-09			jGovi	1	790,000	235,404.99	Client	Buy
Total for GOVI jGovi:					4	3,200,000	471,933.90		
10:44:55	ILBI On 07-May-09			Index Future	1	20,000	0.00	Member	Buy
10:44:55	ILBI On 07-May-09			Index Future	1	20,000	0.00	Client	Sell
10:45:23	ILBI On 06-Aug-09			Index Future	1	20,000	0.00	Client	Buy
10:45:23	ILBI On 06-Aug-09			Index Future	1	20,000	0.00	Member	Sell
Total for ILBI Index Future:					4	80,000	0.00		
10:42:00	R157 On 07-May-09			Bond Future	1	160,000,000	0.00	Member	Sell
10:45:55	R157 On 07-May-09			Bond Future	1	160,000,000	2,050,158.08	Member	Buy
10:46:14	R157 On 06-Aug-09			Bond Future	1	160,000,000	0.00	Member	Sell
10:59:15	R157 On 06-Aug-09			Bond Future	1	160,000,000	2,091,475.68	Member	Buy
Total for R157 Bond Future:					4	640,000,000	4,141,633.76		
10:02:34	R186 On 06-Aug-09			Bond Future	1	25,000,000	292,710.28	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
10:02:34	R186 On 06-Aug-09			Bond Future	1	25,000,000	0.00		Sell
10:31:00	R186 On 06-Aug-09			Bond Future	1	22,000,000	0.00	Member	Sell
10:42:00	R186 On 07-May-09			Bond Future	1	22,000,000	0.00	Member	Sell
10:42:52	R186 On 07-May-09			Bond Future	1	22,000,000	265,209.05	Member	Buy
10:52:37	R186 On 06-Aug-09			Bond Future	1	22,000,000	258,872.44	Member	Buy
Total for R186 Bond Future:					6	138,000,000	816,791.77		
10:40:00	R206 On 07-May-09			Bond Future	1	112,000,000	1,115,319.41	Member	Buy
10:40:00	R206 On 07-May-09			Bond Future	1	61,000,000	0.00	Member	Sell
10:40:00	R206 On 06-Aug-09			Bond Future	1	61,000,000	596,681.93	Member	Buy
10:45:42	R206 On 07-May-09			Bond Future	1	61,000,000	607,450.75	Member	Buy
10:46:06	R206 On 07-May-09			Bond Future	1	112,000,000	0.00	Member	Sell
10:50:07	R206 On 06-Aug-09			Bond Future	1	112,000,000	0.00	Member	Sell
10:54:37	R206 On 06-Aug-09			Bond Future	1	112,000,000	1,095,547.15	Member	Buy
10:55:40	R206 On 06-Aug-09			Bond Future	1	61,000,000	0.00	Member	Sell
Total for R206 Bond Future:					8	692,000,000	3,414,999.24		
10:31:00	R209 On 07-May-09			Bond Future	1	142,000,000	0.00	Member	Sell
10:34:19	R209 On 07-May-09			Bond Future	1	142,000,000	1,126,209.24	Member	Buy
10:35:28	R209 On 06-Aug-09			Bond Future	1	142,000,000	0.00	Member	Sell
10:51:41	R209 On 06-Aug-09			Bond Future	1	142,000,000	1,148,924.70	Member	Buy
Total for R209 Bond Future:					4	568,000,000	2,275,133.94		
Grand Total for all Instruments:					122	2,065,280,000	11,220,111.58		