



Derivatives Matched Trades Report

Report for 20/05/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:51:01	\$ / R On 12-Jun-09			Currency Future	1	119,000	1,012.10	Member	Buy
08:51:01	\$ / R On 12-Jun-09			Currency Future	1	119,000	0.00	Client	Sell
08:57:24	\$ / R On 12-Jun-09			Currency Future	1	250,000	0.00	Member	Sell
08:57:24	\$ / R On 12-Jun-09			Currency Future	1	250,000	2,124.38	Client	Buy
09:13:30	\$ / R On 14-Dec-09			Currency Future	1	25,000	220.00	Client	Buy
09:37:06	\$ / R On 12-Jun-09			Currency Future	1	5,000	42.55	Client	Buy
09:37:06	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
10:09:02	\$ / R On 12-Jun-09			Currency Future	1	10,000	84.90	Client	Buy
10:09:02	\$ / R On 12-Jun-09			Currency Future	1	5,000	42.45	Client	Buy
10:11:32	\$ / R On 12-Jun-09			Currency Future	1	150,000	1,272.00	Client	Buy
10:13:59	\$ / R On 12-Jun-09			Currency Future	1	150,000	0.00	Member	Sell
10:14:50	\$ / R On 12-Jun-09			Currency Future	1	15,000	0.00	Member	Sell
10:16:20	\$ / R On 12-Jun-09			Currency Future	1	150,000	1,271.42	Member	Buy
10:16:41	\$ / R On 12-Jun-09			Currency Future	1	15,000	127.16	Member	Buy
10:29:28	\$ / R On 14-Sep-09			Currency Future	1	11,000	0.00	Client	Sell
10:41:54	\$ / R On 12-Jun-09			Currency Future	1	50,000	423.15	Member	Buy
10:52:49	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Client	Sell
11:39:10	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	8,468.10	Member	Buy
11:47:22	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Client	Sell
13:28:07	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
13:50:50	\$ / R On 12-Jun-09			Currency Future	1	50,000	423.32	Client	Buy
13:52:52	\$ / R On 12-Jun-09			Currency Future	1	75,000	634.72	Client	Buy
13:53:09	\$ / R On 12-Jun-09			Currency Future	1	50,000	423.32	Member	Buy
13:53:42	\$ / R On 14-Sep-09			Currency Future	1	50,000	429.58	Client	Buy
13:56:44	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
13:58:02	\$ / R On 12-Jun-09			Currency Future	1	50,000	423.32	Member	Buy
13:58:02	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Client	Sell
14:00:49	\$ / R On 12-Jun-09			Currency Future	1	15,000	0.00	Client	Sell
15:23:24	\$ / R On 12-Jun-09			Currency Future	1	3,560,000	0.00	Member	Sell
15:29:03	\$ / R On 12-Jun-09			Currency Future	1	3,560,000	30,144.30	Member	Buy
15:36:57	\$ / R On 12-Jun-09			Currency Future	1	2,000	16.88	Client	Buy
15:41:29	\$ / R On 14-Sep-09			Currency Future	1	20,000	171.00	Client	Buy
15:41:29	\$ / R On 14-Sep-09			Currency Future	1	100,000	855.00	Client	Buy
15:42:16	\$ / R On 12-Jun-09			Currency Future	1	10,000	84.12	Client	Buy
15:42:16	\$ / R On 14-Sep-09			Currency Future	1	1,000	8.54	Client	Buy
15:42:16	\$ / R On 14-Sep-09			Currency Future	1	3,000	25.63	Client	Buy
15:42:18	\$ / R On 14-Sep-09			Currency Future	1	120,000	0.00	Member	Sell
15:43:15	\$ / R On 12-Jun-09			Currency Future	1	2,000,000	16,793.00	Member	Buy
15:45:17	\$ / R On 14-Sep-09			Currency Future	1	120,000	1,025.04	Member	Buy
15:46:59	\$ / R On 12-Jun-09			Currency Future	1	4,000	33.60	Client	Buy
15:53:36	\$ / R On 12-Jun-09			Currency Future	1	2,000,000	16,735.00	Member	Buy
15:54:23	\$ / R On 12-Jun-09			Currency Future	1	2,000,000	0.00	Client	Sell
15:59:49	\$ / R On 12-Jun-09			Currency Future	1	250,000	2,099.38	Client	Buy
15:59:49	\$ / R On 12-Jun-09			Currency Future	1	250,000	0.00	Member	Sell
16:00:22	\$ / R On 12-Jun-09			Currency Future	1	30,000	0.00	Client	Sell
16:03:12	\$ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Client	Sell
16:07:58	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
16:07:58	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
16:09:34	\$ / R On 14-Dec-09			Currency Future	1	500,000	0.00	Member	Sell
16:13:48	\$ / R On 12-Jun-09			Currency Future	1	2,000,000	0.00	Client	Sell
16:14:50	\$ / R On 12-Jun-09			Currency Future	1	15,000	126.06	Client	Buy
16:17:09	\$ / R On 12-Jun-09			Currency Future	1	25,000	210.11	Client	Buy
16:18:05	\$ / R On 14-Sep-09			Currency Future	1	1,000	8.53	Client	Buy
16:21:49	\$ / R On 12-Jun-09			Currency Future	1	2,000	16.77	Client	Buy
16:38:09	\$ / R On 12-Jun-09			Currency Future	1	5,000	41.80	Client	Buy
16:38:09	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
16:38:09	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
16:38:45	\$ / R On 12-Jun-09			Currency Future	1	3,000	0.00	Client	Sell
16:38:57	\$ / R On 12-Jun-09			Currency Future	1	4,000	0.00	Member	Sell
16:39:57	\$ / R On 12-Jun-09			Currency Future	1	4,000	33.52	Member	Buy
16:46:30	\$ / R On 14-Dec-09			Currency Future	1	500,000	4,336.40	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:51:14	\$ / R On 14-Sep-09			Currency Future	1	6,000	0.00	Member	Sell
16:56:52	\$ / R On 14-Sep-09			Currency Future	1	6,000	51.05	Client	Buy
Total for \$ / R Currency Future:					63	20,897,000	90,238.17		
08:57:03	£ / R On 12-Jun-09			Currency Future	1	250,000	3,288.25	Client	Buy
08:57:03	£ / R On 12-Jun-09			Currency Future	1	250,000	0.00	Member	Sell
10:11:03	£ / R On 12-Jun-09			Currency Future	1	10,000	130.95	Member	Buy
10:16:00	£ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Member	Sell
10:36:54	£ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Member	Sell
10:51:11	£ / R On 14-Sep-09			Currency Future	1	50,000	667.47	Client	Buy
15:39:23	£ / R On 14-Sep-09			Currency Future	1	2,000	26.60	Client	Buy
15:59:20	£ / R On 12-Jun-09			Currency Future	1	250,000	0.00	Member	Sell
15:59:20	£ / R On 12-Jun-09			Currency Future	1	250,000	3,268.25	Client	Buy
Total for £ / R Currency Future:					9	1,122,000	7,381.52		
08:56:34	€ / R On 12-Jun-09			Currency Future	1	250,000	0.00	Member	Sell
08:56:34	€ / R On 12-Jun-09			Currency Future	1	250,000	2,893.25	Client	Buy
13:51:43	€ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
15:52:22	€ / R On 14-Sep-09			Currency Future	1	100,000	1,170.18	Member	Buy
16:14:47	€ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Client	Sell
16:57:24	€ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Client	Sell
16:57:34	€ / R On 12-Jun-09			Currency Future	1	2,000	23.02	Member	Buy
16:58:10	€ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Member	Sell
Total for € / R Currency Future:					8	707,000	4,086.45		
11:43:02	R157 On 06-Aug-09			Bond Future	1	1,000,000	0.00	Member	Sell
11:43:02	R157 On 06-Aug-09			Bond Future	1	1,000,000	13,058.61		Buy
12:17:32	R157 On 06-Aug-09			Bond Future	1	3,500,000	45,705.12	Member	Buy
13:48:36	R157 On 06-Aug-09			Bond Future	1	3,500,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
Total for R157 Bond Future:					4	9,000,000	58,763.73		
12:13:22	R186 On 06-Aug-09			Bond Future	1	500,000	5,901.93		Buy
12:13:22	R186 On 06-Aug-09			Bond Future	1	500,000	0.00	Member	Sell
Total for R186 Bond Future:					2	1,000,000	5,901.93		
Grand Total for all Instruments:					86	32,726,000	166,371.80		