



Derivatives Matched Trades Report

Report for 06/02/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:41:12	\$ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Client	Sell
08:41:12	\$ / R On 16-Mar-09			Currency Future	1	1,000	10.10	Client	Buy
08:54:11	\$ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Member	Sell
09:08:01	\$ / R On 16-Mar-09			Currency Future	1	3,000	30.08	Client	Buy
09:19:54	\$ / R On 16-Mar-09			Currency Future	1	5,000,000	0.00	Member	Sell
09:32:46	\$ / R On 12-Jun-09			Currency Future	1	50,000	511.27	Client	Buy
09:39:00	\$ / R On 16-Mar-09			Currency Future	1	3,000	0.00	Client	Sell
09:47:37	\$ / R On 16-Mar-09			Currency Future	1	10,000	100.16	Client	Buy
09:49:47	\$ / R On 12-Jun-09			Currency Future	1	50,000	510.00	Client	Buy
10:03:28	\$ / R On 16-Mar-09			Currency Future	1	5,000	50.00	Client	Buy
10:04:06	\$ / R On 12-Jun-09			Currency Future	1	1,000	10.20	Client	Buy
10:05:08	\$ / R On 16-Mar-09			Currency Future	1	1,000	10.00	Client	Buy
10:06:38	\$ / R On 16-Mar-09			Currency Future	1	10,000	99.81	Client	Buy
10:06:38	\$ / R On 16-Mar-09			Currency Future	1	7,000	69.83	Client	Buy
10:24:05	\$ / R On 16-Mar-09			Currency Future	1	25,000	0.00	Client	Sell
10:53:18	\$ / R On 16-Mar-09			Currency Future	1	6,125,000	0.00	Client	Sell
10:53:18	\$ / R On 16-Mar-09			Currency Future	1	6,125,000	61,005.00	Member	Buy
11:09:18	\$ / R On 16-Mar-09			Currency Future	1	50,000	500.28	Client	Buy
11:09:31	\$ / R On 16-Mar-09			Currency Future	1	5,000,000	49,677.50	Client	Buy
12:02:07	\$ / R On 16-Mar-09			Currency Future	1	3,100,000	31,054.25	Client	Buy
12:02:07	\$ / R On 16-Mar-09			Currency Future	1	3,100,000	0.00	Client	Sell
12:02:25	\$ / R On 16-Mar-09			Currency Future	1	1,050,000	10,518.38	Client	Buy
12:02:25	\$ / R On 16-Mar-09			Currency Future	1	1,050,000	0.00	Client	Sell
12:03:40	\$ / R On 16-Mar-09			Currency Future	1	2,050,000	20,494.88	Client	Buy
12:03:40	\$ / R On 16-Mar-09			Currency Future	1	2,050,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
12:09:34	\$ / R On 16-Mar-09			Currency Future	1	150,000	0.00	Member	Sell
12:09:34	\$ / R On 16-Mar-09			Currency Future	1	150,000	1,503.38	Client	Buy
12:22:48	\$ / R On 12-Jun-09			Currency Future	1	100,000	1,018.00	Member	Buy
12:26:45	\$ / R On 16-Mar-09			Currency Future	1	400,000	0.00	Member	Sell
12:55:58	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
13:07:25	\$ / R On 16-Mar-09			Currency Future	1	2,500,000	25,006.00	Member	Buy
13:14:21	\$ / R On 12-Jun-09			Currency Future	1	25,000	255.45	Client	Buy
13:26:19	\$ / R On 16-Mar-09			Currency Future	1	3,000	0.00	Client	Sell
13:33:27	\$ / R On 12-Jun-09			Currency Future	1	100,000	1,027.50	Member	Buy
14:01:21	\$ / R On 16-Mar-09			Currency Future	1	200,000	0.00	Member	Sell
14:39:00	\$ / R On 16-Mar-09			Currency Future	1	23,000	231.77	Client	Buy
14:55:48	\$ / R On 16-Mar-09			Currency Future	1	140,000	1,411.55	Client	Buy
14:55:48	\$ / R On 16-Mar-09			Currency Future	1	140,000	0.00	Member	Sell
15:22:42	\$ / R On 16-Mar-09			Currency Future	1	400,000	4,003.20	Client	Buy
15:23:28	\$ / R On 16-Mar-09			Currency Future	1	2,500,000	0.00	Client	Sell
15:23:42	\$ / R On 16-Mar-09			Currency Future	1	200,000	2,009.40	Client	Buy
15:43:59	\$ / R On 16-Mar-09			Currency Future	1	2,500,000	24,968.50	Member	Buy
15:47:34	\$ / R On 12-Jun-09			Currency Future	1	100,000	0.00	Member	Sell
15:49:13	\$ / R On 12-Jun-09			Currency Future	1	100,000	0.00	Member	Sell
15:55:15	\$ / R On 16-Mar-09			Currency Future	1	100,000	0.00	Member	Sell
15:58:43	\$ / R On 16-Mar-09			Currency Future	1	80,000	798.40	Client	Buy
16:00:09	\$ / R On 16-Mar-09			Currency Future	1	100,000	1,000.65	Client	Buy
16:04:05	\$ / R On 16-Mar-09			Currency Future	1	5,000	49.85	Client	Buy
16:04:15	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Member	Sell
16:07:31	\$ / R On 16-Mar-09			Currency Future	1	80,000	796.40	Client	Buy
16:07:31	\$ / R On 16-Mar-09			Currency Future	1	50,000	498.00	Client	Buy
16:07:31	\$ / R On 16-Mar-09			Currency Future	1	60,000	597.61	Client	Buy
16:08:57	\$ / R On 16-Mar-09			Currency Future	1	5,000	49.77	Member	Buy
16:09:46	\$ / R On 16-Mar-09			Currency Future	1	20,000	199.00	Client	Buy
16:11:14	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
16:11:14	\$ / R On 16-Mar-09			Currency Future	1	10,000	99.31	Client	Buy
16:17:25	\$ / R On 14-Sep-09			Currency Future	1	5,000	51.50	Client	Buy
16:34:25	\$ / R On 16-Mar-09			Currency Future	1	25,000	0.00	Client	Sell
16:34:25	\$ / R On 16-Mar-09			Currency Future	1	25,000	248.25	Client	Buy
16:35:21	\$ / R On 12-Jun-09			Currency Future	1	1,000	10.13	Client	Buy
16:35:22	\$ / R On 14-Sep-09			Currency Future	1	5,000	51.45	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:35:46	\$ / R On 16-Mar-09			Currency Future	1	45,000	446.85	Client	Buy
16:35:46	\$ / R On 16-Mar-09			Currency Future	1	10,000	99.30	Client	Buy
16:35:46	\$ / R On 16-Mar-09			Currency Future	1	20,000	198.60	Client	Buy
16:35:46	\$ / R On 12-Jun-09			Currency Future	1	5,000	50.50	Client	Buy
16:35:46	\$ / R On 14-Sep-09			Currency Future	1	15,000	154.05	Client	Buy
16:36:18	\$ / R On 16-Mar-09			Currency Future	1	15,000	148.58	Client	Buy
16:36:18	\$ / R On 16-Mar-09			Currency Future	1	4,000	39.62	Client	Buy
16:36:54	\$ / R On 16-Mar-09			Currency Future	1	1,000	9.89	Client	Buy
16:37:08	\$ / R On 16-Mar-09			Currency Future	1	17,000	167.96	Client	Buy
16:37:08	\$ / R On 16-Mar-09			Currency Future	1	2,000	19.76	Client	Buy
16:38:00	\$ / R On 12-Jun-09			Currency Future	1	1,000	10.07	Client	Buy
16:38:49	\$ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Member	Sell
16:38:54	\$ / R On 16-Mar-09			Currency Future	1	5,000	49.41	Client	Buy
16:41:09	\$ / R On 16-Mar-09			Currency Future	1	3,000,000	29,527.20	Member	Buy
16:41:18	\$ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Member	Sell
16:42:37	\$ / R On 16-Mar-09			Currency Future	1	5,000	49.30	Client	Buy
16:42:53	\$ / R On 16-Mar-09			Currency Future	1	10,000	98.31	Member	Buy
16:48:00	\$ / R On 16-Mar-09			Currency Future	1	50,000	498.00	Client	Buy
16:48:20	\$ / R On 16-Mar-09			Currency Future	1	50,000	493.50	Client	Buy
16:49:08	\$ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Client	Sell
16:49:08	\$ / R On 16-Mar-09			Currency Future	1	1,000	9.85	Client	Buy
16:49:24	\$ / R On 16-Mar-09			Currency Future	1	29,000	285.65	Client	Buy
16:49:24	\$ / R On 12-Jun-09			Currency Future	1	200,000	2,008.76	Client	Buy
16:49:31	\$ / R On 16-Mar-09			Currency Future	1	2,500,000	0.00	Client	Sell
16:49:52	\$ / R On 16-Mar-09			Currency Future	1	3,000,000	0.00	Client	Sell
16:50:10	\$ / R On 16-Mar-09			Currency Future	1	30,000	295.27	Client	Buy
16:50:35	\$ / R On 16-Mar-09			Currency Future	1	21,000	206.43	Client	Buy
16:51:56	\$ / R On 12-Jun-09			Currency Future	1	100,000	1,000.88	Client	Buy
16:51:58	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Member	Sell
16:52:25	\$ / R On 16-Mar-09			Currency Future	1	10,000	98.21	Member	Buy
16:52:25	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
16:56:56	\$ / R On 16-Mar-09			Currency Future	1	40,000	392.80	Client	Buy
16:58:46	\$ / R On 16-Mar-09			Currency Future	1	25,000	0.00	Member	Sell
16:58:53	\$ / R On 12-Jun-09			Currency Future	1	70,000	700.62	Client	Buy
16:59:48	\$ / R On 16-Mar-09			Currency Future	1	25,000	245.38	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:					96	54,666,000	277,841.52		
12:27:15	£ / R On 16-Mar-09			Currency Future	1	400,000	5,850.88	Member	Buy
13:42:39	£ / R On 16-Mar-09			Currency Future	1	43,000	631.76	Member	Buy
14:53:52	£ / R On 16-Mar-09			Currency Future	1	43,000	0.00	Client	Sell
15:23:11	£ / R On 16-Mar-09			Currency Future	1	400,000	0.00	Client	Sell
Total for £ / R Currency Future:					4	886,000	6,482.64		
09:17:09	€ / R On 16-Mar-09			Currency Future	1	21,000	0.00	Client	Sell
09:25:09	€ / R On 16-Mar-09			Currency Future	1	10,000	127.72	Client	Buy
09:43:02	€ / R On 16-Mar-09			Currency Future	1	5,000	64.00	Client	Buy
10:06:36	€ / R On 16-Mar-09			Currency Future	1	15,000	191.40	Client	Buy
10:55:09	€ / R On 16-Mar-09			Currency Future	1	15,000	191.61	Client	Buy
16:36:19	€ / R On 16-Mar-09			Currency Future	1	10,000	127.50	Client	Buy
16:36:19	€ / R On 12-Jun-09			Currency Future	1	20,000	260.00	Client	Buy
16:39:33	€ / R On 12-Jun-09			Currency Future	1	5,000	64.75	Client	Buy
16:45:25	€ / R On 16-Mar-09			Currency Future	1	400,000	0.00	Member	Sell
16:45:25	€ / R On 16-Mar-09			Currency Future	1	400,000	5,092.00	Client	Buy
16:50:13	€ / R On 12-Jun-09			Currency Future	1	20,000	258.00	Client	Buy
16:50:35	€ / R On 16-Mar-09			Currency Future	1	10,000	126.50	Client	Buy
16:50:35	€ / R On 16-Mar-09			Currency Future	1	40,000	506.00	Client	Buy
Total for € / R Currency Future:					13	971,000	7,009.48		
15:57:11	R157 On 07-May-09			Bond Future	1	1,000,000	13,203.19	Member	Buy
15:57:11	R157 On 07-May-09			Bond Future	1	1,000,000	0.00		Sell
16:19:30	R157 On 07-May-09			Bond Future	1	10,300,000	0.00	Member	Sell
16:21:08	R157 On 07-May-09			Bond Future	1	10,300,000	135,771.44	Member	Buy
16:23:49	R157 On 07-May-09			Bond Future	1	600,000	7,909.19	Client	Buy
16:23:49	R157 On 07-May-09			Bond Future	1	600,000	0.00	Member	Sell
16:23:49	R157 On 07-May-09			Bond Future	1	8,400,000	110,728.69	Client	Buy
16:23:49	R157 On 07-May-09			Bond Future	1	8,400,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:23:49	R157 On 07-May-09			Bond Future	1	1,300,000	0.00	Member	Sell
16:23:49	R157 On 07-May-09			Bond Future	1	1,300,000	17,136.58	Client	Buy
Total for R157 Bond Future:					10	43,200,000	284,749.10		
15:47:57	R186 On 07-May-09			Bond Future	1	9,000,000	0.00	Client	Sell
15:47:57	R186 On 07-May-09			Bond Future	1	9,000,000	114,828.13	Member	Buy
Total for R186 Bond Future:					2	18,000,000	114,828.13		
10:35:04	ZAAD On 16-Mar-09			Currency Future	1	2,000,000	13,045.20	Member	Buy
10:42:13	ZAAD On 16-Mar-09			Currency Future	1	2,000,000	0.00	Client	Sell
Total for ZAAD Currency Future:					2	4,000,000	13,045.20		
Grand Total for all Instruments:					127	121,723,000	703,956.07		