



Derivatives Matched Trades Report

Report for 05/05/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:03:08	\$ / R On 12-Jun-09			Currency Future	1	9,000	0.00	Client	Sell
09:05:46	\$ / R On 12-Jun-09			Currency Future	1	4,000	33.67	Client	Buy
09:05:56	\$ / R On 12-Jun-09			Currency Future	1	4,000	33.67	Client	Buy
09:08:22	\$ / R On 14-Sep-09			Currency Future	1	1,500,000	12,825.00	Client	Buy
09:17:16	\$ / R On 12-Jun-09			Currency Future	1	12,000	101.04	Client	Buy
09:25:53	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
09:32:43	\$ / R On 12-Jun-09			Currency Future	1	5,000	42.14	Client	Buy
09:51:00	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	8,413.30	Member	Buy
09:51:28	\$ / R On 12-Jun-09	8.80	Call	Currency Future	1	50,000	0.00	Client	Buy
09:51:28	\$ / R On 12-Jun-09	8.80	Call	Currency Future	1	50,000	0.00	Member	Sell
10:02:21	\$ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Client	Sell
10:02:21	\$ / R On 12-Jun-09			Currency Future	1	2,000	16.84	Client	Buy
10:19:03	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Client	Sell
10:22:23	\$ / R On 12-Jun-09			Currency Future	1	3,000	25.20	Client	Buy
10:22:30	\$ / R On 14-Sep-09			Currency Future	1	20,000	170.60	Client	Buy
10:24:39	\$ / R On 12-Jun-09			Currency Future	1	5,000	41.98	Client	Buy
10:29:11	\$ / R On 12-Jun-09			Currency Future	1	250,000	2,099.33	Client	Buy
10:31:04	\$ / R On 12-Jun-09			Currency Future	1	10,000	83.94	Client	Buy
10:32:59	\$ / R On 12-Jun-09			Currency Future	1	1,000	8.39	Client	Buy
10:32:59	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
10:34:09	\$ / R On 12-Jun-09			Currency Future	1	1,000	8.38	Client	Buy
10:35:25	\$ / R On 12-Jun-09			Currency Future	1	1,000	8.37	Client	Buy
10:35:25	\$ / R On 14-Dec-09			Currency Future	1	12,000	103.44	Client	Buy
10:36:57	\$ / R On 12-Jun-09			Currency Future	1	2,000	16.72	Client	Buy
10:37:44	\$ / R On 12-Jun-09			Currency Future	1	5,000	41.78	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
10:42:48	\$ / R On 12-Jun-09			Currency Future	1	32,000	0.00	Client	Sell
10:43:03	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
10:44:07	\$ / R On 12-Jun-09			Currency Future	1	75,000	627.19	Client	Buy
10:44:07	\$ / R On 12-Jun-09			Currency Future	1	75,000	0.00	Member	Sell
10:44:25	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Member	Sell
10:44:25	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	8,467.00	Client	Buy
10:50:34	\$ / R On 12-Jun-09			Currency Future	1	300,000	2,502.99	Member	Buy
11:24:43	\$ / R On 12-Jun-09			Currency Future	1	325,000	2,715.80	Member	Buy
11:27:01	\$ / R On 12-Jun-09			Currency Future	1	325,000	0.00	Client	Sell
11:32:41	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Member	Sell
11:33:20	\$ / R On 12-Jun-09			Currency Future	1	1,000	8.37	Client	Buy
11:38:33	\$ / R On 12-Jun-09			Currency Future	1	300,000	0.00	Client	Sell
11:50:46	\$ / R On 12-Jun-09			Currency Future	1	20,000	167.64	Client	Buy
11:55:16	\$ / R On 14-Sep-09			Currency Future	1	5,000	42.45	Client	Buy
11:55:16	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
12:11:50	\$ / R On 12-Jun-09			Currency Future	1	20,000	167.60	Client	Buy
12:20:19	\$ / R On 12-Jun-09			Currency Future	1	15,000	125.76	Client	Buy
12:27:33	\$ / R On 12-Jun-09			Currency Future	1	5,000	41.85	Client	Buy
12:35:53	\$ / R On 14-Dec-09			Currency Future	1	360,000	3,103.20	Member	Buy
12:39:33	\$ / R On 14-Dec-09	9.50	Call	Currency Future	1	1,000,000	0.00	Member	Sell
12:52:04	\$ / R On 14-Dec-09	9.50	Call	Currency Future	1	1,000,000	0.00	Member	Buy
12:52:33	\$ / R On 14-Dec-09			Currency Future	1	360,000	0.00	Member	Sell
12:53:07	\$ / R On 14-Sep-09			Currency Future	1	20,000	169.80	Client	Buy
12:53:14	\$ / R On 12-Jun-09			Currency Future	1	30,000	250.86	Client	Buy
13:40:24	\$ / R On 14-Sep-09			Currency Future	1	6,000	0.00	Member	Sell
13:40:24	\$ / R On 14-Sep-09			Currency Future	1	6,000	51.18	Client	Buy
13:43:27	\$ / R On 12-Jun-09			Currency Future	1	483,000	4,040.30	Member	Buy
13:43:27	\$ / R On 12-Jun-09			Currency Future	1	483,000	0.00	Client	Sell
13:45:29	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
13:47:18	\$ / R On 12-Jun-09			Currency Future	1	85,000	0.00	Member	Sell
13:47:18	\$ / R On 12-Jun-09			Currency Future	1	85,000	713.83	Client	Buy
13:47:42	\$ / R On 12-Jun-09			Currency Future	1	85,000	713.83	Member	Buy
13:47:42	\$ / R On 12-Jun-09			Currency Future	1	85,000	0.00	Client	Sell
13:51:50	\$ / R On 12-Jun-09			Currency Future	1	21,000	0.00	Client	Sell
15:35:54	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
15:35:54	\$ / R On 12-Jun-09			Currency Future	1	81,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:35:54	\$ / R On 12-Jun-09			Currency Future	1	9,000	0.00	Client	Sell
15:37:52	\$ / R On 12-Jun-09			Currency Future	1	19,000	0.00	Client	Sell
15:46:02	\$ / R On 14-Dec-09	9.50	Call	Currency Future	1	500,000	0.00	Client	Buy
15:46:02	\$ / R On 14-Dec-09	9.50	Call	Currency Future	1	500,000	0.00	Member	Sell
15:46:18	\$ / R On 14-Dec-09			Currency Future	1	180,000	1,549.80	Member	Buy
15:46:18	\$ / R On 14-Dec-09			Currency Future	1	180,000	0.00	Client	Sell
16:16:46	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
16:34:10	\$ / R On 12-Jun-09			Currency Future	1	600,000	0.00	Member	Sell
16:34:58	\$ / R On 14-Sep-09			Currency Future	1	300,000	0.00	Member	Sell
16:35:58	\$ / R On 12-Jun-09			Currency Future	1	86,000	727.56	Client	Buy
16:35:58	\$ / R On 12-Jun-09			Currency Future	1	86,000	0.00	Member	Sell
16:36:14	\$ / R On 12-Jun-09			Currency Future	1	86,000	0.00	Member	Sell
16:36:14	\$ / R On 12-Jun-09			Currency Future	1	86,000	727.56	Client	Buy
16:38:16	\$ / R On 12-Jun-09			Currency Future	1	600,000	5,077.86	Client	Buy
16:42:08	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Member	Sell
16:42:41	\$ / R On 12-Jun-09			Currency Future	1	1,000	8.48	Client	Buy
16:46:31	\$ / R On 12-Jun-09			Currency Future	1	600,000	0.00	Member	Sell
16:53:34	\$ / R On 12-Jun-09			Currency Future	1	600,000	5,085.72	Member	Buy
16:53:53	\$ / R On 14-Sep-09			Currency Future	1	300,000	2,578.11	Member	Buy
16:57:02	\$ / R On 14-Sep-09			Currency Future	1	102,000	0.00	Member	Sell
16:57:02	\$ / R On 14-Sep-09			Currency Future	1	102,000	877.58	Client	Buy
16:57:02	\$ / R On 14-Sep-09			Currency Future	1	198,000	1,703.53	Client	Buy
16:57:02	\$ / R On 14-Sep-09			Currency Future	1	198,000	0.00	Member	Sell
16:58:08	\$ / R On 12-Jun-09			Currency Future	1	200,000	0.00	Member	Sell
16:58:08	\$ / R On 12-Jun-09			Currency Future	1	200,000	1,697.24	Client	Buy
17:00:59	\$ / R On 12-Jun-09			Currency Future	1	28,000	0.00	Member	Sell
17:00:59	\$ / R On 12-Jun-09			Currency Future	1	28,000	235.48	Client	Buy
Total for \$ / R Currency Future:					88	17,469,000	68,252.35		
09:18:31	£ / R On 12-Jun-09			Currency Future	1	8,000	101.47	Client	Buy
10:18:20	£ / R On 14-Dec-09			Currency Future	1	5,000	65.31	Client	Buy
10:22:40	£ / R On 14-Dec-09			Currency Future	1	10,000	130.45	Client	Buy
10:34:41	£ / R On 12-Jun-09			Currency Future	1	2,000	25.24	Client	Buy
10:36:57	£ / R On 14-Sep-09			Currency Future	1	2,000	25.60	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
12:36:46	£ / R On 14-Sep-09			Currency Future	1	1,000	12.85	Client	Buy
15:34:11	£ / R On 12-Jun-09			Currency Future	1	160,000	2,037.78	Client	Buy
15:47:39	£ / R On 12-Jun-09			Currency Future	1	2,000	25.36	Client	Buy
Total for £ / R Currency Future:					8	190,000	2,424.05		
09:19:01	€ / R On 12-Jun-09			Currency Future	1	9,000	101.32	Client	Buy
09:33:13	€ / R On 12-Jun-09			Currency Future	1	5,000	56.32	Client	Buy
10:26:45	€ / R On 12-Jun-09			Currency Future	1	100,000	0.00	Member	Sell
10:27:39	€ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Member	Sell
10:49:42	€ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Member	Sell
11:00:00	€ / R On 12-Jun-09			Currency Future	1	50,000	559.43	Member	Buy
11:06:39	€ / R On 12-Jun-09			Currency Future	1	5,000	56.05	Client	Buy
11:07:22	€ / R On 12-Jun-09			Currency Future	1	100,000	1,120.98	Client	Buy
13:27:55	€ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
15:35:01	€ / R On 12-Jun-09			Currency Future	1	100,000	0.00	Client	Sell
16:45:41	€ / R On 12-Jun-09			Currency Future	1	140,000	0.00	Member	Sell
16:45:41	€ / R On 12-Jun-09			Currency Future	1	140,000	1,583.05	Client	Buy
16:47:18	€ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Member	Sell
16:54:56	€ / R On 12-Jun-09			Currency Future	1	50,000	564.60	Client	Buy
Total for € / R Currency Future:					14	814,000	4,041.74		
14:48:19	ALBI On 07-May-09			Index Future	1	3,070,000	0.00		Buy
14:48:19	ALBI On 07-May-09			Index Future	1	3,070,000	0.00		Sell
15:00:21	ALBI On 06-Aug-09			Index Future	1	3,070,000	0.00		Sell
15:00:21	ALBI On 06-Aug-09			Index Future	1	3,070,000	0.00		Buy
Total for ALBI Index Future:					4	12,280,000	0.00		
12:37:26	GOVI On 07-May-09			jGovi	1	290,000	0.00	Member	Sell
12:37:49	GOVI On 06-Aug-09			jGovi	1	290,000	86,192.93	Member	Buy
12:39:21	GOVI On 07-May-09			jGovi	1	290,000	84,575.31	Member	Buy
12:39:43	GOVI On 06-Aug-09			jGovi	1	290,000	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 GOVI jGovi:					4	1,160,000	170,768.24		
10:59:04	R157 On 07-May-09			Bond Future	1	355,900,000	4,564,761.66	Member	Buy
10:59:36	R157 On 06-Aug-09			Bond Future	1	355,900,000	0.00	Member	Sell
11:31:53	R157 On 07-May-09			Bond Future	1	355,900,000	0.00	Member	Sell
11:33:52	R157 On 06-Aug-09			Bond Future	1	355,900,000	4,652,810.25	Member	Buy
11:46:58	R157 On 07-May-09			Bond Future	1	355,900,000	0.00	Member	Sell
11:47:17	R157 On 07-May-09			Bond Future	1	355,900,000	0.00	Member	Sell
11:48:27	R157 On 06-Aug-09			Bond Future	1	355,900,000	4,652,810.25	Member	Buy
11:48:54	R157 On 06-Aug-09			Bond Future	1	355,900,000	4,652,810.25	Member	Buy
11:48:59	R157 On 07-May-09			Bond Future	1	355,900,000	4,564,761.66	Member	Buy
11:56:38	R157 On 06-Aug-09			Bond Future	1	355,900,000	0.00	Member	Sell
11:58:10	R157 On 07-May-09			Bond Future	1	355,900,000	4,564,761.66	Member	Buy
11:58:43	R157 On 06-Aug-09			Bond Future	1	355,900,000	0.00	Member	Sell
12:07:15	R157 On 07-May-09			Bond Future	1	156,900,000	2,011,325.89		Buy
12:07:15	R157 On 07-May-09			Bond Future	1	156,900,000	0.00	Member	Sell
12:08:47	R157 On 06-Aug-09			Bond Future	1	156,900,000	0.00		Sell
12:08:47	R157 On 06-Aug-09			Bond Future	1	156,900,000	2,051,897.56	Member	Buy
Total for R157 Bond Future:					16	4,898,400,000	31,715,939.16		
08:05:58	R186 On 06-Aug-09			Bond Future	1	49,000,000	0.00	Member	Sell
08:05:58	R186 On 06-Aug-09			Bond Future	1	49,000,000	606,907.97	Client	Buy
08:06:11	R186 On 06-Aug-09			Bond Future	1	49,000,000	0.00	Client	Sell
08:06:11	R186 On 06-Aug-09			Bond Future	1	49,000,000	575,021.62	Member	Buy
11:50:09	R186 On 07-May-09			Bond Future	1	411,100,000	0.00	Member	Sell
11:50:36	R186 On 06-Aug-09			Bond Future	1	411,100,000	4,826,352.64	Member	Buy
11:59:14	R186 On 07-May-09			Bond Future	1	411,100,000	4,947,539.58	Member	Buy
12:00:20	R186 On 06-Aug-09			Bond Future	1	411,100,000	0.00	Member	Sell
12:07:39	R186 On 07-May-09			Bond Future	1	707,400,000	8,499,309.84		Buy
12:07:39	R186 On 07-May-09			Bond Future	1	707,400,000	0.00	Member	Sell
12:09:14	R186 On 06-Aug-09			Bond Future	1	707,400,000	8,298,629.66	Member	Buy
12:09:14	R186 On 06-Aug-09			Bond Future	1	707,400,000	0.00		Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
Total for R186 Bond Future:					12	4,670,000,000	27,753,761.31		
12:08:16	R209 On 07-May-09			Bond Future	1	308,300,000	0.00	Member	Sell
12:08:16	R209 On 07-May-09			Bond Future	1	308,300,000	2,428,829.33		Buy
12:09:42	R209 On 06-Aug-09			Bond Future	1	308,300,000	2,478,990.66	Member	Buy
12:09:42	R209 On 06-Aug-09			Bond Future	1	308,300,000	0.00		Sell
Total for R209 Bond Future:					4	1,233,200,000	4,907,819.99		
08:26:42	ZAAD On 12-Jun-09			Currency Future	1	200,000	0.00	Member	Sell
08:28:49	ZAAD On 12-Jun-09			Currency Future	1	200,000	1,229.80	Client	Buy
Total for ZAAD Currency Future:					2	400,000	1,229.80		
Grand Total for all Instruments:					152	10,833,913,000	64,624,236.64		