



Derivatives Matched Trades Report

Report for 27/05/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:09:42	\$ / R On 14-Sep-09			Currency Future	1	4,000	33.91	Client	Buy
09:10:12	\$ / R On 12-Jun-09			Currency Future	1	50,000	416.65	Client	Buy
09:43:23	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
09:51:45	\$ / R On 12-Jun-09			Currency Future	1	5,000	41.51	Client	Buy
09:57:46	\$ / R On 12-Jun-09			Currency Future	1	100,000	827.00	Client	Buy
10:02:38	\$ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Client	Sell
10:04:09	\$ / R On 14-Sep-09			Currency Future	1	23,000	0.00	Client	Sell
10:04:32	\$ / R On 14-Sep-09			Currency Future	1	6,000	0.00	Client	Sell
10:13:51	\$ / R On 12-Jun-09			Currency Future	1	120,000	0.00	Member	Sell
10:14:17	\$ / R On 12-Jun-09			Currency Future	1	120,000	996.06	Client	Buy
10:26:43	\$ / R On 14-Sep-09			Currency Future	1	23,000	192.77	Client	Buy
10:34:02	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
10:34:02	\$ / R On 14-Sep-09			Currency Future	1	5,000	42.08	Client	Buy
10:41:02	\$ / R On 14-Sep-09			Currency Future	1	245,000	0.00	Member	Sell
10:42:00	\$ / R On 14-Sep-09			Currency Future	1	245,000	2,067.60	Client	Buy
10:44:40	\$ / R On 14-Dec-09			Currency Future	1	117,000	998.13	Member	Buy
10:45:49	\$ / R On 14-Sep-09			Currency Future	1	20,000	168.76	Client	Buy
10:54:46	\$ / R On 14-Dec-09			Currency Future	1	117,000	0.00	Member	Sell
10:55:51	\$ / R On 14-Dec-09			Currency Future	1	117,000	996.96	Member	Buy
10:55:51	\$ / R On 14-Dec-09			Currency Future	1	117,000	0.00	Client	Sell
11:04:08	\$ / R On 14-Sep-09			Currency Future	1	250,000	0.00	Member	Sell
11:06:01	\$ / R On 14-Sep-09			Currency Future	1	250,000	2,108.25	Client	Buy
11:18:43	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
11:28:44	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
11:58:59	\$ / R On 14-Sep-09			Currency Future	1	2,000	16.82	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:59:09	\$ / R On 14-Sep-09			Currency Future	1	2,000	16.82	Client	Buy
12:05:42	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Member	Sell
12:09:07	\$ / R On 12-Jun-09			Currency Future	1	100,000	0.00	Client	Sell
12:09:31	\$ / R On 14-Sep-09			Currency Future	1	50,000	420.54	Member	Buy
12:14:37	\$ / R On 14-Sep-09			Currency Future	1	4,000	0.00	Member	Sell
12:14:54	\$ / R On 14-Sep-09			Currency Future	1	4,000	33.67	Client	Buy
12:48:04	\$ / R On 14-Dec-09			Currency Future	1	7,000	0.00	Client	Sell
13:00:35	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	8,291.00	Member	Buy
13:02:56	\$ / R On 12-Jun-09			Currency Future	1	4,000	0.00	Client	Sell
13:09:03	\$ / R On 12-Jun-09			Currency Future	1	6,000	0.00	Client	Sell
13:40:14	\$ / R On 12-Jun-09			Currency Future	1	90,000	0.00	Client	Sell
13:43:08	\$ / R On 14-Dec-09			Currency Future	1	7,000	59.64	Member	Buy
13:44:16	\$ / R On 14-Dec-09			Currency Future	1	7,000	0.00	Client	Sell
14:19:09	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Client	Sell
15:16:26	\$ / R On 12-Jun-09			Currency Future	1	10,464,000	0.00	Member	Sell
15:35:37	\$ / R On 12-Jun-09			Currency Future	1	10,464,000	86,767.49	Member	Buy
15:51:23	\$ / R On 12-Jun-09			Currency Future	1	493,000	4,064.05	Member	Buy
15:51:23	\$ / R On 12-Jun-09			Currency Future	1	493,000	0.00	Client	Sell
15:51:49	\$ / R On 12-Jun-09			Currency Future	1	336,000	0.00	Client	Sell
15:51:49	\$ / R On 12-Jun-09			Currency Future	1	336,000	2,769.82	Member	Buy
16:02:12	\$ / R On 14-Sep-09			Currency Future	1	5,000	41.98	Client	Buy
16:02:34	\$ / R On 12-Jun-09			Currency Future	1	32,000	264.32	Client	Buy
16:02:34	\$ / R On 14-Sep-09			Currency Future	1	5,000	41.96	Client	Buy
16:04:20	\$ / R On 12-Jun-09			Currency Future	1	5,000	41.25	Client	Buy
16:04:20	\$ / R On 12-Jun-09			Currency Future	1	100,000	825.00	Client	Buy
16:04:20	\$ / R On 12-Jun-09			Currency Future	1	2,000	16.49	Client	Buy
16:04:20	\$ / R On 12-Jun-09			Currency Future	1	100,000	825.00	Client	Buy
16:04:20	\$ / R On 14-Sep-09			Currency Future	1	5,000	41.90	Client	Buy
16:04:20	\$ / R On 14-Dec-09			Currency Future	1	10,000	85.00	Client	Buy
16:04:36	\$ / R On 12-Jun-09			Currency Future	1	430,000	3,547.50	Client	Buy
16:09:59	\$ / R On 12-Jun-09			Currency Future	1	3,000	0.00	Client	Sell
16:12:23	\$ / R On 12-Jun-09			Currency Future	1	2,500,000	0.00	Member	Sell
16:12:47	\$ / R On 14-Sep-09			Currency Future	1	100,000	840.00	Client	Buy
16:16:29	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
16:24:29	\$ / R On 12-Jun-09			Currency Future	1	2,160,000	0.00	Member	Sell
16:27:15	\$ / R On 12-Jun-09			Currency Future	1	2,160,000	17,881.78	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:28:40	\$ / R On 12-Jun-09			Currency Future	1	15,000	124.20	Client	Buy
16:38:28	\$ / R On 12-Jun-09			Currency Future	1	2,500,000	20,670.25	Client	Buy
16:39:53	\$ / R On 14-Sep-09			Currency Future	1	10,000	83.94	Client	Buy
16:41:26	\$ / R On 12-Jun-09			Currency Future	1	15,000	123.90	Client	Buy
16:43:38	\$ / R On 12-Jun-09			Currency Future	1	50,000	412.00	Client	Buy
16:46:37	\$ / R On 12-Jun-09			Currency Future	1	60,000	0.00	Client	Sell
16:46:37	\$ / R On 12-Jun-09			Currency Future	1	60,000	493.50	Client	Buy
16:51:20	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	8,228.50	Member	Buy
16:52:47	\$ / R On 12-Jun-09			Currency Future	1	61,000	0.00	Member	Sell
16:53:08	\$ / R On 12-Jun-09			Currency Future	1	61,000	502.93	Client	Buy
16:54:17	\$ / R On 12-Jun-09			Currency Future	1	10,000	82.00	Client	Buy
16:54:17	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
16:55:10	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Client	Sell
16:55:13	\$ / R On 12-Jun-09			Currency Future	1	20,000	164.00	Client	Buy
16:55:13	\$ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Client	Sell
16:55:14	\$ / R On 12-Jun-09			Currency Future	1	25,000	205.00	Client	Buy
16:55:14	\$ / R On 12-Jun-09			Currency Future	1	25,000	0.00	Client	Sell
16:55:36	\$ / R On 12-Jun-09			Currency Future	1	30,000	248.42	Client	Buy
16:55:37	\$ / R On 12-Jun-09			Currency Future	1	30,000	0.00	Member	Sell
16:57:01	\$ / R On 12-Jun-09			Currency Future	1	100,000	822.43	Member	Buy
16:58:36	\$ / R On 12-Jun-09			Currency Future	1	100,000	0.00	Client	Sell
16:58:41	\$ / R On 12-Jun-09			Currency Future	1	45,000	369.00	Client	Buy
16:59:45	\$ / R On 12-Jun-09			Currency Future	1	1,000	8.19	Client	Buy

Total for \$ / R Currency Future: 84 39,750,000 168,319.94

15:27:08	£ / R On 12-Jun-09			Currency Future	1	14,081,000	0.00	Member	Sell
15:33:49	£ / R On 12-Jun-09			Currency Future	1	14,081,000	187,101.29	Member	Buy
15:53:59	£ / R On 14-Sep-09			Currency Future	1	280,000	0.00	Member	Sell
15:53:59	£ / R On 14-Sep-09			Currency Future	1	280,000	3,768.80	Client	Buy
15:54:32	£ / R On 14-Sep-09			Currency Future	1	175,000	2,355.50	Client	Buy
15:54:32	£ / R On 14-Sep-09			Currency Future	1	175,000	0.00	Member	Sell
15:55:00	£ / R On 14-Sep-09			Currency Future	1	195,000	0.00	Member	Sell
15:55:00	£ / R On 14-Sep-09			Currency Future	1	195,000	2,624.70	Client	Buy
16:27:47	£ / R On 12-Jun-09			Currency Future	1	14,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
Total for £ / R Currency Future:					9	29,476,000	195,850.29		
10:33:32	€ / R On 12-Jun-09			Currency Future	1	123,000	1,420.63	Member	Buy
10:35:10	€ / R On 14-Dec-09			Currency Future	1	124,000	1,472.92	Member	Buy
11:09:10	€ / R On 14-Dec-09			Currency Future	1	124,000	0.00	Client	Sell
11:09:27	€ / R On 12-Jun-09			Currency Future	1	123,000	0.00	Client	Sell
12:09:37	€ / R On 12-Jun-09			Currency Future	1	70,000	809.38	Client	Buy
15:52:40	€ / R On 12-Jun-09			Currency Future	1	253,000	0.00	Client	Sell
15:52:40	€ / R On 12-Jun-09			Currency Future	1	253,000	3,341.50	Member	Buy
15:55:27	€ / R On 14-Sep-09			Currency Future	1	205,000	2,391.02	Member	Buy
15:55:27	€ / R On 14-Sep-09			Currency Future	1	205,000	0.00	Client	Sell
15:55:53	€ / R On 14-Sep-09			Currency Future	1	300,000	3,499.05	Member	Buy
15:55:53	€ / R On 14-Sep-09			Currency Future	1	300,000	0.00	Client	Sell
16:02:27	€ / R On 12-Jun-09			Currency Future	1	6,915,000	0.00	Client	Sell
16:03:49	€ / R On 12-Jun-09			Currency Future	1	350,000	0.00	Client	Sell
16:05:39	€ / R On 12-Jun-09			Currency Future	1	6,915,000	79,785.27	Member	Buy
16:05:52	€ / R On 14-Sep-09			Currency Future	1	45,000	524.86	Member	Buy
16:05:52	€ / R On 14-Sep-09			Currency Future	1	45,000	0.00	Client	Sell
16:07:13	€ / R On 14-Sep-09			Currency Future	1	300,000	3,499.05	Member	Buy
16:07:13	€ / R On 14-Sep-09			Currency Future	1	300,000	0.00	Client	Sell
16:07:49	€ / R On 14-Sep-09			Currency Future	1	205,000	0.00	Client	Sell
16:07:49	€ / R On 14-Sep-09			Currency Future	1	205,000	2,391.02	Member	Buy
16:08:04	€ / R On 14-Sep-09			Currency Future	1	205,000	0.00	Member	Sell
16:08:04	€ / R On 14-Sep-09			Currency Future	1	205,000	2,391.02	Client	Buy
16:08:35	€ / R On 12-Jun-09			Currency Future	1	6,915,000	79,785.27	Client	Buy
16:08:35	€ / R On 12-Jun-09			Currency Future	1	6,915,000	0.00	Member	Sell
16:42:30	€ / R On 14-Sep-09			Currency Future	1	95,000	1,108.03	Member	Buy
16:42:30	€ / R On 14-Sep-09			Currency Future	1	95,000	0.00	Client	Sell
16:49:49	€ / R On 14-Sep-09			Currency Future	1	600,000	6,998.10	Client	Buy
16:49:49	€ / R On 14-Sep-09			Currency Future	1	600,000	0.00	Member	Sell
16:50:07	€ / R On 14-Sep-09			Currency Future	1	205,000	2,391.02	Member	Buy
16:50:07	€ / R On 14-Sep-09			Currency Future	1	205,000	0.00	Client	Sell
16:52:29	€ / R On 14-Sep-09			Currency Future	1	205,000	0.00	Client	Sell
16:52:29	€ / R On 14-Sep-09			Currency Future	1	205,000	2,391.02	Member	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:					32	33,810,000	194,199.14		
14:53:24	R209 On 06-Aug-09			Bond Future	1	10,000,000	0.00	Member	Sell
14:53:24	R209 On 06-Aug-09			Bond Future	1	10,000,000	79,773.28		Buy
Total for R209 Bond Future:					2	20,000,000	79,773.28		
Grand Total for all Instruments:					127	123,036,000	638,142.64		