



Derivatives Matched Trades Report

Report for 06/05/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:24:17	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Member	Sell
08:24:17	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	8,521.50	Client	Buy
08:31:09	\$ / R On 12-Jun-09			Currency Future	1	3,000,000	0.00	Member	Sell
08:52:23	\$ / R On 12-Jun-09			Currency Future	1	3,000,000	25,395.00	Member	Buy
09:00:32	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Client	Sell
09:02:44	\$ / R On 14-Sep-09			Currency Future	1	7,000	0.00	Client	Sell
09:02:44	\$ / R On 14-Sep-09			Currency Future	1	7,000	61.18	Client	Buy
09:03:31	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Member	Sell
09:05:12	\$ / R On 12-Jun-09			Currency Future	1	50,000	430.72	Client	Buy
09:09:19	\$ / R On 12-Jun-09			Currency Future	1	50,000	423.95	Member	Buy
09:12:46	\$ / R On 12-Jun-09			Currency Future	1	83,000	0.00	Client	Sell
09:12:46	\$ / R On 12-Jun-09			Currency Future	1	83,000	710.90	Member	Buy
09:12:47	\$ / R On 12-Jun-09			Currency Future	1	3,000,000	25,472.40	Client	Buy
09:21:42	\$ / R On 12-Jun-09			Currency Future	1	35,000	300.80	Client	Buy
09:27:02	\$ / R On 12-Jun-09			Currency Future	1	3,000,000	0.00	Client	Sell
09:29:01	\$ / R On 12-Jun-09			Currency Future	1	10,000	85.72	Client	Buy
09:29:43	\$ / R On 12-Jun-09			Currency Future	1	250,000	2,151.88	Client	Buy
09:29:43	\$ / R On 12-Jun-09			Currency Future	1	250,000	0.00	Member	Sell
09:44:30	\$ / R On 12-Jun-09			Currency Future	1	3,000	25.78	Client	Buy
10:00:06	\$ / R On 12-Jun-09			Currency Future	1	1,000	8.57	Member	Buy
10:09:30	\$ / R On 12-Jun-09			Currency Future	1	5,000	42.86	Client	Buy
10:13:06	\$ / R On 14-Sep-09			Currency Future	1	40,000	349.12	Client	Buy
10:14:12	\$ / R On 12-Jun-09			Currency Future	1	5,000	42.85	Client	Buy
10:24:34	\$ / R On 14-Sep-09			Currency Future	1	14,000	0.00	Client	Sell
10:31:10	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
10:31:55	\$ / R On 12-Jun-09			Currency Future	1	2,000,000	17,107.40	Member	Buy
10:37:37	\$ / R On 12-Jun-09			Currency Future	1	2,000,000	0.00	Client	Sell
10:40:30	\$ / R On 14-Sep-09			Currency Future	1	200,000	1,738.44	Member	Buy
11:24:22	\$ / R On 12-Jun-09			Currency Future	1	4,000	0.00	Client	Sell
11:27:22	\$ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Client	Sell
11:39:05	\$ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Client	Sell
11:39:05	\$ / R On 12-Jun-09			Currency Future	1	2,000	17.20	Client	Buy
11:54:00	\$ / R On 12-Jun-09			Currency Future	1	53,000	455.11	Member	Buy
11:54:57	\$ / R On 14-Sep-09			Currency Future	1	2,200,000	0.00	Member	Sell
11:57:58	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
11:57:58	\$ / R On 12-Jun-09			Currency Future	1	8,000	0.00	Client	Sell
12:00:04	\$ / R On 12-Jun-09			Currency Future	1	25,000	215.25	Client	Buy
12:00:04	\$ / R On 12-Jun-09			Currency Future	1	25,000	0.00	Client	Sell
12:10:11	\$ / R On 12-Jun-09			Currency Future	1	5,000	43.05	Client	Buy
12:10:11	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
12:11:11	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
12:11:11	\$ / R On 12-Jun-09			Currency Future	1	10,000	86.10	Client	Buy
12:22:17	\$ / R On 14-Sep-09			Currency Future	1	2,200,000	19,241.86	Client	Buy
12:50:59	\$ / R On 12-Jun-09			Currency Future	1	400,000	0.00	Member	Sell
12:51:10	\$ / R On 12-Jun-09			Currency Future	1	400,000	0.00	Member	Sell
12:54:26	\$ / R On 12-Jun-09			Currency Future	1	250,000	0.00	Member	Sell
13:00:13	\$ / R On 12-Jun-09			Currency Future	1	250,000	2,152.50	Member	Buy
13:01:03	\$ / R On 12-Jun-09			Currency Future	1	250,000	0.00	Member	Sell
13:01:03	\$ / R On 12-Jun-09			Currency Future	1	250,000	2,155.00	Client	Buy
13:03:48	\$ / R On 12-Jun-09			Currency Future	1	400,000	3,438.64	Client	Buy
13:04:08	\$ / R On 12-Jun-09			Currency Future	1	400,000	3,440.36	Client	Buy
13:16:58	\$ / R On 14-Sep-09			Currency Future	1	18,000	0.00	Client	Sell
13:20:11	\$ / R On 12-Jun-09			Currency Future	1	50,000	431.16	Member	Buy
13:34:05	\$ / R On 12-Jun-09			Currency Future	1	3,000,000	0.00	Member	Sell
13:40:33	\$ / R On 12-Jun-09			Currency Future	1	15,000	129.45	Client	Buy
13:43:37	\$ / R On 12-Jun-09			Currency Future	1	20,000	172.20	Client	Buy
13:44:17	\$ / R On 12-Jun-09			Currency Future	1	3,000,000	25,922.10	Client	Buy
13:51:34	\$ / R On 14-Sep-09			Currency Future	1	11,000	96.05	Client	Buy
14:06:04	\$ / R On 12-Jun-09			Currency Future	1	1,000	8.58	Client	Buy
14:06:58	\$ / R On 12-Jun-09			Currency Future	1	2,000,000	0.00	Member	Sell
14:13:15	\$ / R On 12-Jun-09			Currency Future	1	2,000,000	17,155.40	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
14:15:32	\$ / R On 12-Jun-09			Currency Future	1	5,000	42.81	Client	Buy
14:15:32	\$ / R On 12-Jun-09			Currency Future	1	8,000	68.48	Client	Buy
14:16:20	\$ / R On 14-Sep-09			Currency Future	1	20,000	173.80	Client	Buy
15:04:15	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Client	Sell
15:05:03	\$ / R On 14-Sep-09			Currency Future	1	200,000	0.00	Client	Sell
15:05:53	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
15:20:23	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
15:25:22	\$ / R On 12-Jun-09			Currency Future	1	12,000	102.80	Client	Buy
15:39:53	\$ / R On 12-Jun-09			Currency Future	1	100,000	0.00	Client	Sell
15:39:53	\$ / R On 12-Jun-09			Currency Future	1	100,000	851.95	Member	Buy
15:51:00	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Member	Sell
16:05:58	\$ / R On 12-Jun-09			Currency Future	1	60,000	513.41	Client	Buy
16:27:21	\$ / R On 12-Jun-09			Currency Future	1	53,000	0.00	Client	Sell
16:41:23	\$ / R On 12-Jun-09			Currency Future	1	1,000	8.54	Member	Buy
16:46:20	\$ / R On 12-Jun-09			Currency Future	1	3,000	25.68	Client	Buy
16:46:20	\$ / R On 12-Jun-09			Currency Future	1	3,000	0.00	Client	Sell
16:55:57	\$ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Client	Sell
16:55:57	\$ / R On 12-Jun-09			Currency Future	1	2,000	17.10	Client	Buy
16:56:29	\$ / R On 12-Jun-09			Currency Future	1	198,000	1,692.90	Client	Buy
16:57:36	\$ / R On 12-Jun-09			Currency Future	1	20,000	170.90	Client	Buy
17:11:52	\$ / R On 12-Jun-09			Currency Future	1	25,000	0.00	Member	Sell
17:11:52	\$ / R On 12-Jun-09			Currency Future	1	25,000	212.30	Client	Buy
Total for \$ / R Currency Future:					83	37,377,000	161,909.75		
09:08:36	£ / R On 12-Jun-09			Currency Future	1	20,000	258.40	Client	Buy
10:59:02	£ / R On 14-Sep-09			Currency Future	1	2,000	26.30	Client	Buy
13:17:29	£ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
13:50:14	£ / R On 14-Sep-09			Currency Future	1	8,000	105.01	Client	Buy
13:56:38	£ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
15:35:56	£ / R On 12-Jun-09			Currency Future	1	5,000	64.42	Client	Buy
16:45:27	£ / R On 12-Jun-09			Currency Future	1	172,000	2,215.27	Client	Buy
16:45:27	£ / R On 12-Jun-09			Currency Future	1	172,000	0.00	Member	Sell
16:46:19	£ / R On 12-Jun-09			Currency Future	1	280,000	0.00	Member	Sell
16:46:19	£ / R On 12-Jun-09			Currency Future	1	280,000	3,606.26	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:46:45	£ / R On 12-Jun-09			Currency Future	1	193,000	0.00	Member	Sell
16:46:45	£ / R On 12-Jun-09			Currency Future	1	193,000	2,485.74	Client	Buy
Total for £ / R Currency Future:					12	1,335,000	8,761.40		
09:04:40	€ / R On 12-Jun-09			Currency Future	1	2,000	22.91	Client	Buy
09:05:59	€ / R On 14-Sep-09			Currency Future	1	20,000	232.53	Client	Buy
09:06:21	€ / R On 14-Dec-09			Currency Future	1	20,000	236.02	Client	Buy
09:10:26	€ / R On 14-Sep-09			Currency Future	1	7,000	81.30	Client	Buy
09:27:46	€ / R On 14-Sep-09			Currency Future	1	3,000	34.77	Client	Buy
09:30:44	€ / R On 12-Jun-09			Currency Future	1	250,000	0.00	Member	Sell
09:30:44	€ / R On 12-Jun-09			Currency Future	1	250,000	2,858.75	Client	Buy
09:41:34	€ / R On 12-Jun-09			Currency Future	1	35,000	400.25	Client	Buy
10:35:48	€ / R On 12-Jun-09			Currency Future	1	572,000	0.00	Member	Sell
11:16:06	€ / R On 12-Jun-09			Currency Future	1	50,000	570.18	Member	Buy
11:52:00	€ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Member	Sell
11:52:00	€ / R On 12-Jun-09			Currency Future	1	50,000	559.43	Client	Buy
11:53:04	€ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Client	Sell
11:54:32	€ / R On 14-Sep-09			Currency Future	1	1,700,000	0.00	Member	Sell
12:21:53	€ / R On 14-Sep-09			Currency Future	1	1,700,000	19,788.00	Client	Buy
13:49:15	€ / R On 12-Jun-09			Currency Future	1	572,000	6,552.77	Client	Buy
14:15:51	€ / R On 12-Jun-09			Currency Future	1	200,000	0.00	Member	Sell
14:15:51	€ / R On 12-Jun-09			Currency Future	1	200,000	2,287.00	Client	Buy
14:36:21	€ / R On 14-Dec-09			Currency Future	1	20,000	235.00	Client	Buy
17:11:18	€ / R On 14-Sep-09			Currency Future	1	25,000	0.00	Member	Sell
17:11:18	€ / R On 14-Sep-09			Currency Future	1	25,000	287.66	Client	Buy
Total for € / R Currency Future:					21	5,801,000	34,146.58		
16:43:39	AL13 On 07-May-09			Index Future	1	30,000	0.00	Client	Sell
16:43:39	AL13 On 07-May-09			Index Future	1	30,000	0.00	Member	Buy
16:43:57	AL13 On 07-May-09			Index Future	1	40,000	0.00	Member	Buy
16:43:57	AL13 On 07-May-09			Index Future	1	40,000	0.00	Client	Sell
16:44:32	AL13 On 06-Aug-09			Index Future	1	40,000	0.00	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:44:32	AL13 On 06-Aug-09			Index Future	1	40,000	0.00	Member	Sell
16:45:04	AL13 On 06-Aug-09			Index Future	1	30,000	0.00	Member	Sell
16:45:04	AL13 On 06-Aug-09			Index Future	1	30,000	0.00	Client	Buy
Total for AL13 Index Future:					8	280,000	0.00		
09:45:48	ALBI On 07-May-09			Index Future	1	2,000,000	0.00	Client	Buy
09:46:39	ALBI On 06-Aug-09			Index Future	1	2,000,000	0.00	Client	Sell
10:11:30	ALBI On 06-Aug-09			Index Future	1	2,000,000	0.00	Client	Buy
10:12:04	ALBI On 07-May-09			Index Future	1	2,000,000	0.00	Client	Sell
Total for ALBI Index Future:					4	8,000,000	0.00		
11:51:24	GOVI On 07-May-09			jGovi	1	40,000	0.00		Sell
11:51:24	GOVI On 07-May-09			jGovi	1	40,000	11,551.52	Member	Buy
11:51:53	GOVI On 06-Aug-09			jGovi	1	40,000	0.00	Member	Sell
11:51:53	GOVI On 06-Aug-09			jGovi	1	40,000	11,773.08		Buy
15:54:47	GOVI On 07-May-09			jGovi	1	100,000	0.00	Client	Sell
15:54:47	GOVI On 07-May-09			jGovi	1	100,000	29,163.90	Client	Buy
15:55:44	GOVI On 06-Aug-09			jGovi	1	280,000	0.00	Client	Sell
15:55:44	GOVI On 06-Aug-09			jGovi	1	280,000	83,220.76	Client	Buy
15:56:54	GOVI On 07-May-09			jGovi	1	180,000	0.00	Client	Sell
15:56:54	GOVI On 07-May-09			jGovi	1	180,000	52,495.02	Client	Buy
Total for GOVI jGovi:					10	1,280,000	188,204.28		
13:29:04	R157 On 07-May-09			Bond Future	1	63,600,000	0.00	Client	Sell
13:29:04	R157 On 07-May-09			Bond Future	1	63,600,000	815,731.50	Client	Buy
13:29:38	R157 On 07-May-09			Bond Future	1	22,800,000	292,432.05	Client	Buy
13:29:38	R157 On 07-May-09			Bond Future	1	22,800,000	0.00	Client	Sell
13:30:35	R157 On 06-Aug-09			Bond Future	1	63,600,000	0.00	Client	Sell
13:30:35	R157 On 06-Aug-09			Bond Future	1	63,600,000	831,465.95	Client	Buy
13:31:12	R157 On 06-Aug-09			Bond Future	1	22,800,000	298,072.70	Client	Buy
13:31:12	R157 On 06-Aug-09			Bond Future	1	22,800,000	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 R157 Bond Future:					8	345,600,000	2,237,702.20		
11:53:53	R186 On 07-May-09			Bond Future	1	25,000,000	0.00		Sell
11:53:53	R186 On 07-May-09			Bond Future	1	25,000,000	298,382.00		Buy
11:56:10	R186 On 06-Aug-09			Bond Future	1	25,000,000	291,258.35		Buy
11:56:10	R186 On 06-Aug-09			Bond Future	1	25,000,000	0.00	Member	Sell
12:26:38	R186 On 06-Aug-09			Bond Future	1	6,300,000	73,496.05	Client	Buy
12:26:38	R186 On 06-Aug-09			Bond Future	1	6,300,000	0.00	Member	Sell
13:17:51	R186 On 07-May-09			Bond Future	1	26,500,000	318,924.35	Client	Buy
13:17:51	R186 On 07-May-09			Bond Future	1	26,500,000	0.00	Client	Sell
13:20:43	R186 On 07-May-09			Bond Future	1	26,500,000	318,924.35	Client	Buy
13:20:43	R186 On 07-May-09			Bond Future	1	26,500,000	0.00	Client	Sell
13:25:40	R186 On 07-May-09			Bond Future	1	74,300,000	894,191.66	Client	Buy
13:25:40	R186 On 07-May-09			Bond Future	1	74,300,000	0.00	Client	Sell
13:26:11	R186 On 07-May-09			Bond Future	1	26,500,000	0.00	Client	Sell
13:26:11	R186 On 07-May-09			Bond Future	1	26,500,000	318,924.35	Client	Buy
13:27:30	R186 On 06-Aug-09			Bond Future	1	74,300,000	0.00	Client	Sell
13:27:30	R186 On 06-Aug-09			Bond Future	1	74,300,000	872,288.98	Client	Buy
13:27:56	R186 On 06-Aug-09			Bond Future	1	26,500,000	311,112.49	Client	Buy
13:27:56	R186 On 06-Aug-09			Bond Future	1	26,500,000	0.00	Client	Sell
Total for R186 Bond Future:					18	621,800,000	3,697,502.58		
11:47:03	R201 On 07-May-09			Bond Future	1	200,000	0.00	Member	Sell
11:47:03	R201 On 07-May-09			Bond Future	1	200,000	2,103.22	Client	Buy
11:48:12	R201 On 06-Aug-09			Bond Future	1	200,000	0.00	Client	Sell
11:48:12	R201 On 06-Aug-09			Bond Future	1	200,000	2,055.58	Member	Buy
Total for R201 Bond Future:					4	800,000	4,158.80		
09:06:21	R204 On 07-May-09			Bond Future	1	1,000,000	0.00	Member	Sell
09:06:21	R204 On 07-May-09			Bond Future	1	1,000,000	9,911.02	Client	Buy
11:47:25	R204 On 07-May-09			Bond Future	1	800,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:47:25	R204 On 07-May-09			Bond Future	1	800,000	7,948.94	Client	Buy
11:48:58	R204 On 06-Aug-09			Bond Future	1	800,000	0.00	Client	Sell
11:48:58	R204 On 06-Aug-09			Bond Future	1	800,000	7,779.32	Member	Buy
11:54:51	R204 On 07-May-09			Bond Future	1	48,800,000	484,885.29		Buy
11:54:51	R204 On 07-May-09			Bond Future	1	48,800,000	0.00		Sell
11:56:38	R204 On 06-Aug-09			Bond Future	1	48,800,000	475,141.74		Buy
11:56:38	R204 On 06-Aug-09			Bond Future	1	48,800,000	0.00		Sell
Total for R204 Bond Future:					10	200,400,000	985,666.30		
11:47:44	R206 On 07-May-09			Bond Future	1	100,000	0.00	Member	Sell
11:47:44	R206 On 07-May-09			Bond Future	1	100,000	992.45	Client	Buy
11:49:26	R206 On 06-Aug-09			Bond Future	1	100,000	0.00	Client	Sell
11:49:26	R206 On 06-Aug-09			Bond Future	1	100,000	973.98	Member	Buy
11:55:12	R206 On 07-May-09			Bond Future	1	9,400,000	0.00		Sell
11:55:12	R206 On 07-May-09			Bond Future	1	9,400,000	93,290.36		Buy
11:57:03	R206 On 06-Aug-09			Bond Future	1	9,400,000	0.00		Sell
11:57:03	R206 On 06-Aug-09			Bond Future	1	9,400,000	91,671.96		Buy
Total for R206 Bond Future:					8	38,000,000	186,928.75		
Grand Total for all Instruments:					186	1,260,673,000	7,504,980.63		