



# Derivatives Matched Trades Report

Report for 03/04/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:29:32	\$ / R On 12-Jun-09			Currency Future	1	15,000	0.00	Member	Sell
08:30:23	\$ / R On 12-Jun-09			Currency Future	1	250,000	0.00	Member	Sell
08:30:23	\$ / R On 12-Jun-09			Currency Future	1	250,000	2,310.00	Client	Buy
08:42:05	\$ / R On 12-Jun-09			Currency Future	1	15,000	139.50	Client	Buy
09:08:30	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Member	Sell
09:08:30	\$ / R On 14-Sep-09			Currency Future	1	10,000	94.49	Client	Buy
09:11:38	\$ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Client	Sell
09:24:08	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Member	Sell
09:31:24	\$ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Client	Sell
09:33:14	\$ / R On 12-Jun-09			Currency Future	1	16,000	0.00	Client	Sell
09:33:14	\$ / R On 12-Jun-09			Currency Future	1	4,000	0.00	Client	Sell
09:33:14	\$ / R On 12-Jun-09			Currency Future	1	4,000	37.04	Client	Buy
09:35:27	\$ / R On 12-Jun-09			Currency Future	1	50,000	462.36	Client	Buy
09:36:14	\$ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Member	Sell
09:58:17	\$ / R On 12-Jun-09			Currency Future	1	200,000	0.00	Member	Sell
09:59:35	\$ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Member	Sell
10:00:52	\$ / R On 12-Jun-09			Currency Future	1	2,000	18.60	Client	Buy
10:13:39	\$ / R On 12-Jun-09			Currency Future	1	63,000	0.00	Client	Sell
10:13:39	\$ / R On 12-Jun-09			Currency Future	1	63,000	584.80	Member	Buy
10:18:45	\$ / R On 12-Jun-09			Currency Future	1	200,000	1,860.34	Client	Buy
10:22:04	\$ / R On 14-Sep-09			Currency Future	1	45,000	423.00	Client	Buy
10:22:09	\$ / R On 14-Sep-09			Currency Future	1	45,000	0.00	Member	Sell
10:22:30	\$ / R On 12-Jun-09			Currency Future	1	50,000	463.25	Client	Buy
10:22:45	\$ / R On 14-Sep-09			Currency Future	1	45,000	422.65	Member	Buy
10:23:35	\$ / R On 12-Jun-09			Currency Future	1	1,000	9.26	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
10:30:39	\$ / R On 12-Jun-09			Currency Future	1	15,000	138.74	Member	Buy
10:31:23	\$ / R On 12-Jun-09			Currency Future	1	5,000	46.25	Client	Buy
10:35:20	\$ / R On 12-Jun-09			Currency Future	1	4,000,000	36,831.20	Member	Buy
10:36:34	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
10:37:36	\$ / R On 12-Jun-09			Currency Future	1	4,000	0.00	Client	Sell
10:39:26	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
10:42:05	\$ / R On 12-Jun-09			Currency Future	1	15,000	0.00	Client	Sell
10:45:06	\$ / R On 12-Jun-09			Currency Future	1	4,000,000	0.00	Client	Sell
10:47:45	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
10:50:37	\$ / R On 12-Jun-09			Currency Future	1	4,000	0.00	Client	Sell
10:57:18	\$ / R On 12-Jun-09			Currency Future	1	500,000	0.00	Client	Sell
11:00:10	\$ / R On 12-Jun-09			Currency Future	1	25,000	0.00	Client	Sell
11:02:48	\$ / R On 12-Jun-09			Currency Future	1	75,000	0.00	Client	Sell
11:10:11	\$ / R On 12-Jun-09			Currency Future	1	6,000,000	55,327.20	Member	Buy
11:10:11	\$ / R On 12-Jun-09			Currency Future	1	6,000,000	0.00	Client	Sell
11:20:53	\$ / R On 12-Jun-09			Currency Future	1	1,000	9.26	Client	Buy
11:33:55	\$ / R On 14-Sep-09			Currency Future	1	100,000	936.29	Member	Buy
11:49:47	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Member	Sell
11:50:23	\$ / R On 14-Sep-09			Currency Future	1	1,000	9.44	Client	Buy
11:52:41	\$ / R On 12-Jun-09			Currency Future	1	2,000	18.60	Client	Buy
11:52:41	\$ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Client	Sell
11:56:07	\$ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Member	Sell
11:58:10	\$ / R On 12-Jun-09			Currency Future	1	2,000,000	0.00	Member	Sell
11:58:10	\$ / R On 12-Jun-09			Currency Future	1	2,000,000	184,562.40	Client	Buy
11:59:02	\$ / R On 12-Jun-09			Currency Future	1	2,000,000	0.00	Client	Sell
11:59:02	\$ / R On 12-Jun-09			Currency Future	1	2,000,000	184,562.40	Member	Buy
11:59:40	\$ / R On 12-Jun-09			Currency Future	1	2,000,000	0.00	Member	Sell
11:59:40	\$ / R On 12-Jun-09			Currency Future	1	2,000,000	18,562.40	Client	Buy
12:04:29	\$ / R On 12-Jun-09			Currency Future	1	940,000	0.00	Member	Sell
12:05:28	\$ / R On 12-Jun-09			Currency Future	1	30,000	0.00	Client	Sell
12:09:14	\$ / R On 12-Jun-09			Currency Future	1	20,000	186.11	Client	Buy
12:52:43	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
12:52:43	\$ / R On 12-Jun-09			Currency Future	1	5,000	46.50	Client	Buy
13:08:10	\$ / R On 12-Jun-09			Currency Future	1	2,000,000	18,448.40	Member	Buy
13:16:17	\$ / R On 12-Jun-09			Currency Future	1	9,000	0.00	Client	Sell
13:29:05	\$ / R On 12-Jun-09			Currency Future	1	2,000,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
13:30:47	\$ / R On 12-Jun-09			Currency Future	1	5,000	46.60	Client	Buy
13:30:47	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
14:33:17	\$ / R On 12-Jun-09			Currency Future	1	100,000	0.00	Member	Sell
14:33:22	\$ / R On 12-Jun-09			Currency Future	1	250,000	0.00	Member	Sell
14:33:23	\$ / R On 12-Jun-09			Currency Future	1	100,000	0.00	Member	Sell
14:34:33	\$ / R On 12-Jun-09			Currency Future	1	5,000	46.35	Client	Buy
14:35:03	\$ / R On 12-Jun-09			Currency Future	1	5,000	46.33	Client	Buy
14:36:20	\$ / R On 12-Jun-09			Currency Future	1	100,000	926.30	Client	Buy
14:36:49	\$ / R On 12-Jun-09			Currency Future	1	100,000	927.00	Client	Buy
14:38:42	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Member	Sell
14:39:47	\$ / R On 12-Jun-09			Currency Future	1	250,000	2,317.50	Member	Buy
14:40:00	\$ / R On 12-Jun-09			Currency Future	1	1,000	9.28	Client	Buy
14:47:47	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Member	Sell
14:48:22	\$ / R On 12-Jun-09			Currency Future	1	1,000	9.29	Member	Buy
14:58:14	\$ / R On 12-Jun-09			Currency Future	1	940,000	8,767.76	Client	Buy
15:03:12	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	9,294.60	Member	Buy
15:09:12	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Client	Sell
15:10:07	\$ / R On 12-Jun-09			Currency Future	1	15,000	0.00	Client	Sell
15:10:20	\$ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Client	Sell
15:11:00	\$ / R On 14-Sep-09			Currency Future	1	1,000	9.43	Client	Buy
15:13:53	\$ / R On 12-Jun-09			Currency Future	1	550,000	0.00	Member	Sell
15:17:54	\$ / R On 12-Jun-09			Currency Future	1	550,000	5,104.11	Client	Buy
15:37:17	\$ / R On 12-Jun-09			Currency Future	1	25,000	231.26	Client	Buy
15:37:45	\$ / R On 12-Jun-09			Currency Future	1	100,000	924.00	Client	Buy
15:53:40	\$ / R On 12-Jun-09			Currency Future	1	6,000	0.00	Client	Sell
16:02:18	\$ / R On 12-Jun-09			Currency Future	1	75,000	0.00	Client	Sell
16:17:21	\$ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Member	Sell
16:29:18	\$ / R On 12-Jun-09			Currency Future	1	20,000	186.15	Client	Buy
16:31:29	\$ / R On 12-Jun-09			Currency Future	1	20,000	186.15	Client	Buy
16:35:25	\$ / R On 12-Jun-09			Currency Future	1	9,000	0.00	Client	Sell
16:46:04	\$ / R On 12-Jun-09			Currency Future	1	11,000	101.86	Client	Buy
16:46:05	\$ / R On 12-Jun-09			Currency Future	1	11,000	0.00	Member	Sell
<b>Total for \$ / R Currency Future:</b>					<b>93</b>	<b>44,613,000</b>	<b>535,644.42</b>		

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:28:51	£ / R On 12-Jun-09			Currency Future	1	250,000	0.00	Member	Sell
08:28:51	£ / R On 12-Jun-09			Currency Future	1	250,000	3,417.00	Client	Buy
08:32:40	£ / R On 12-Jun-09			Currency Future	1	350,000	4,731.30	Client	Buy
08:32:40	£ / R On 12-Jun-09			Currency Future	1	350,000	0.00	Member	Sell
09:30:22	£ / R On 12-Jun-09			Currency Future	1	1,000	13.64	Client	Buy
09:35:48	£ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Member	Sell
09:35:55	£ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Member	Sell
10:58:07	£ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
16:13:36	£ / R On 12-Jun-09			Currency Future	1	20,000	273.00	Client	Buy
16:14:25	£ / R On 12-Jun-09			Currency Future	1	20,000	273.00	Client	Buy
<b>Total for £ / R Currency Future:</b>					<b>10</b>	<b>1,286,000</b>	<b>8,707.94</b>		
08:31:44	€ / R On 12-Jun-09			Currency Future	1	250,000	3,096.93	Client	Buy
08:31:44	€ / R On 12-Jun-09			Currency Future	1	250,000	0.00	Member	Sell
09:35:08	€ / R On 12-Jun-09			Currency Future	1	30,000	0.00	Member	Sell
09:35:22	€ / R On 12-Jun-09			Currency Future	1	30,000	0.00	Member	Sell
10:59:57	€ / R On 12-Jun-09			Currency Future	1	100,000	0.00	Client	Sell
12:29:49	€ / R On 14-Sep-09			Currency Future	1	45,000	0.00	Client	Sell
15:14:55	€ / R On 12-Jun-09			Currency Future	1	410,000	0.00	Member	Sell
15:18:08	€ / R On 12-Jun-09			Currency Future	1	410,000	5,093.88	Client	Buy
15:37:17	€ / R On 14-Sep-09			Currency Future	1	1,000	12.57	Client	Buy
16:12:48	€ / R On 12-Jun-09			Currency Future	1	30,000	374.40	Client	Buy
16:13:13	€ / R On 12-Jun-09			Currency Future	1	30,000	374.40	Client	Buy
16:59:44	€ / R On 14-Dec-09			Currency Future	1	20,000	255.00	Client	Buy
<b>Total for € / R Currency Future:</b>					<b>12</b>	<b>1,606,000</b>	<b>9,207.18</b>		
12:09:03	R186 On 07-May-09			Bond Future	1	8,000,000	97,395.77	Member	Buy
12:09:03	R186 On 07-May-09			Bond Future	1	8,000,000	0.00	Client	Sell
<b>Total for R186 Bond Future:</b>					<b>2</b>	<b>16,000,000</b>	<b>97,395.77</b>		
09:26:39	ZAAD On 12-Jun-09			Currency Future	1	200,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:28:06	ZAAD On 12-Jun-09			Currency Future	1	200,000	1,315.74	Client	Buy
<b>Total for ZAAD Currency Future:</b>					<b>2</b>	<b>400,000</b>	<b>1,315.74</b>		
<b>Grand Total for all Instruments:</b>					<b>119</b>	<b>63,905,000</b>	<b>652,271.05</b>		