



Derivatives Matched Trades Report

Report for 06/04/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:00:40	\$ / R On 14-Dec-09			Currency Future	1	10,000	94.26	Client	Buy
09:03:08	\$ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Client	Sell
09:04:39	\$ / R On 12-Jun-09			Currency Future	1	8,000	0.00	Client	Sell
09:09:22	\$ / R On 12-Jun-09			Currency Future	1	50,000	457.50	Client	Buy
09:10:37	\$ / R On 12-Jun-09			Currency Future	1	40,000	0.00	Member	Sell
09:21:19	\$ / R On 14-Sep-09			Currency Future	1	15,000	139.20	Client	Buy
09:22:04	\$ / R On 12-Jun-09			Currency Future	1	30,000	0.00	Client	Sell
09:22:18	\$ / R On 14-Sep-09			Currency Future	1	4,000	37.12	Client	Buy
09:24:09	\$ / R On 12-Jun-09			Currency Future	1	30,000	0.00	Client	Sell
09:24:47	\$ / R On 12-Jun-09			Currency Future	1	25,000	0.00	Client	Sell
09:26:04	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
09:26:09	\$ / R On 12-Jun-09			Currency Future	1	7,000	0.00	Client	Sell
09:27:24	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	9,218.90	Member	Buy
09:33:36	\$ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Member	Sell
09:34:17	\$ / R On 12-Jun-09			Currency Future	1	2,000	18.28	Member	Buy
09:34:44	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
09:36:01	\$ / R On 12-Jun-09			Currency Future	1	25,000	0.00	Client	Sell
09:36:43	\$ / R On 12-Jun-09			Currency Future	1	25,000	0.00	Client	Sell
09:51:16	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
09:55:47	\$ / R On 12-Jun-09			Currency Future	1	27,000	246.92	Client	Buy
10:02:36	\$ / R On 12-Jun-09			Currency Future	1	125,000	0.00	Client	Sell
10:28:02	\$ / R On 12-Jun-09			Currency Future	1	10,000	91.66	Client	Buy
10:37:23	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Client	Sell
10:46:22	\$ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Client	Sell
10:46:22	\$ / R On 12-Jun-09			Currency Future	1	20,000	183.36	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:01:39	\$ / R On 12-Jun-09			Currency Future	1	5,000	45.83	Client	Buy
11:14:28	\$ / R On 12-Jun-09			Currency Future	1	10,000	91.78	Client	Buy
11:32:49	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Member	Sell
11:33:26	\$ / R On 12-Jun-09			Currency Future	1	10,000	91.66	Member	Buy
11:39:28	\$ / R On 12-Jun-09			Currency Future	1	22,000	201.30	Client	Buy
11:39:28	\$ / R On 12-Jun-09			Currency Future	1	5,000	45.75	Client	Buy
11:40:00	\$ / R On 12-Jun-09			Currency Future	1	30,000	274.35	Client	Buy
11:46:25	\$ / R On 12-Jun-09			Currency Future	1	20,000	182.40	Client	Buy
11:46:25	\$ / R On 12-Jun-09			Currency Future	1	5,000	45.60	Client	Buy
11:46:25	\$ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Client	Sell
11:46:25	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
11:47:03	\$ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Member	Sell
12:06:04	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
12:06:04	\$ / R On 12-Jun-09			Currency Future	1	5,000	45.63	Client	Buy
12:24:45	\$ / R On 14-Sep-09			Currency Future	1	100,000	923.68	Member	Buy
12:25:36	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Client	Sell
12:43:06	\$ / R On 12-Jun-09			Currency Future	1	2,119,000	0.00	Client	Sell
12:43:06	\$ / R On 12-Jun-09			Currency Future	1	2,119,000	19,357.07	Client	Buy
12:44:19	\$ / R On 12-Jun-09			Currency Future	1	200,000	0.00	Client	Sell
12:44:19	\$ / R On 12-Jun-09			Currency Future	1	200,000	1,825.30	Member	Buy
12:44:46	\$ / R On 12-Jun-09			Currency Future	1	2,119,000	0.00	Member	Sell
12:44:46	\$ / R On 12-Jun-09			Currency Future	1	2,119,000	19,335.88	Client	Buy
12:47:28	\$ / R On 12-Jun-09			Currency Future	1	40,000	366.40	Member	Buy
12:48:20	\$ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Member	Sell
12:48:20	\$ / R On 12-Jun-09			Currency Future	1	20,000	183.20	Client	Buy
12:48:36	\$ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Member	Sell
12:48:36	\$ / R On 12-Jun-09			Currency Future	1	20,000	183.20	Client	Buy
12:52:46	\$ / R On 12-Jun-09			Currency Future	1	500,000	0.00	Member	Sell
12:55:11	\$ / R On 12-Jun-09			Currency Future	1	2,500,000	22,808.00	Member	Buy
12:57:36	\$ / R On 12-Jun-09			Currency Future	1	2,500,000	22,783.00	Member	Buy
12:59:26	\$ / R On 12-Jun-09			Currency Future	1	2,500,000	22,789.25	Member	Buy
13:03:59	\$ / R On 12-Jun-09			Currency Future	1	10,000	91.17	Member	Buy
13:12:17	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
13:12:42	\$ / R On 12-Jun-09			Currency Future	1	2,500,000	0.00	Client	Sell
13:13:05	\$ / R On 12-Jun-09			Currency Future	1	2,500,000	0.00	Client	Sell
13:13:20	\$ / R On 12-Jun-09			Currency Future	1	2,500,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
13:13:35	\$ / R On 12-Jun-09			Currency Future	1	500,000	4,571.85	Client	Buy
13:13:54	\$ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Client	Sell
13:18:56	\$ / R On 12-Jun-09			Currency Future	1	20,000	182.60	Client	Buy
13:23:46	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
13:24:16	\$ / R On 12-Jun-09			Currency Future	1	5,000	45.60	Client	Buy
13:41:19	\$ / R On 12-Jun-09			Currency Future	1	1,000	9.11	Client	Buy
13:54:42	\$ / R On 12-Jun-09			Currency Future	1	50,000	455.00	Client	Buy
13:54:42	\$ / R On 12-Jun-09			Currency Future	1	18,000	163.98	Client	Buy
13:54:42	\$ / R On 12-Jun-09			Currency Future	1	32,000	0.00	Client	Sell
13:54:42	\$ / R On 12-Jun-09			Currency Future	1	18,000	0.00	Client	Sell
13:54:42	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Client	Sell
14:01:44	\$ / R On 12-Jun-09			Currency Future	1	150,000	1,370.64	Client	Buy
14:11:49	\$ / R On 12-Jun-09			Currency Future	1	200,000	0.00	Member	Sell
14:20:46	\$ / R On 12-Jun-09			Currency Future	1	20,000	182.86	Client	Buy
14:32:24	\$ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Member	Sell
14:32:49	\$ / R On 12-Jun-09			Currency Future	1	2,000	18.31	Member	Buy
14:34:43	\$ / R On 12-Jun-09			Currency Future	1	100,000	0.00	Member	Sell
14:51:31	\$ / R On 12-Jun-09			Currency Future	1	10,000	91.36	Client	Buy
14:51:40	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Member	Sell
14:53:28	\$ / R On 12-Jun-09			Currency Future	1	10,000	91.26	Member	Buy
14:59:33	\$ / R On 12-Jun-09			Currency Future	1	20,000	182.95	Client	Buy
15:13:17	\$ / R On 12-Jun-09			Currency Future	1	25,000	229.13	Client	Buy
15:14:04	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
15:22:13	\$ / R On 12-Jun-09			Currency Future	1	10,000	92.03	Client	Buy
15:26:06	\$ / R On 12-Jun-09			Currency Future	1	25,000	229.89	Client	Buy
15:27:48	\$ / R On 12-Jun-09			Currency Future	1	13,000	0.00	Client	Sell
15:48:39	\$ / R On 12-Jun-09	10.20	Call	Currency Future	1	100,000	0.00	Member	Sell
15:51:16	\$ / R On 12-Jun-09			Currency Future	1	100,000	914.48	Client	Buy
15:53:18	\$ / R On 12-Jun-09			Currency Future	1	200,000	1,832.50	Member	Buy
15:53:18	\$ / R On 12-Jun-09			Currency Future	1	200,000	0.00	Client	Sell
15:57:41	\$ / R On 12-Jun-09			Currency Future	1	4,000	0.00	Member	Sell
15:58:33	\$ / R On 12-Jun-09			Currency Future	1	4,000	36.77	Client	Buy
16:02:52	\$ / R On 12-Jun-09			Currency Future	1	13,000	119.28	Member	Buy
16:04:51	\$ / R On 12-Jun-09			Currency Future	1	30,000	276.02	Client	Buy
16:06:50	\$ / R On 12-Jun-09	10.20	Call	Currency Future	1	100,000	0.00	Member	Buy
16:07:23	\$ / R On 12-Jun-09			Currency Future	1	13,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:47:26	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	9,203.50	Client	Buy
16:47:26	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Member	Sell
16:49:00	\$ / R On 12-Jun-09			Currency Future	1	1,000	9.20	Member	Buy
16:49:23	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Member	Sell
16:52:42	\$ / R On 12-Jun-09			Currency Future	1	13,000	118.90	Client	Buy
16:52:43	\$ / R On 12-Jun-09			Currency Future	1	13,000	0.00	Member	Sell
16:53:27	\$ / R On 12-Jun-09			Currency Future	1	4,000	0.00	Client	Sell
16:55:40	\$ / R On 12-Jun-09			Currency Future	1	200,000	1,828.64	Client	Buy
Total for \$ / R Currency Future:					105	31,756,000	144,413.47		
14:18:08	£ / R On 12-Jun-09			Currency Future	1	1,000	13.62	Client	Buy
14:35:04	£ / R On 12-Jun-09			Currency Future	1	100,000	0.00	Member	Sell
15:45:53	£ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Client	Sell
15:45:53	£ / R On 12-Jun-09			Currency Future	1	2,000	27.28	Client	Buy
16:23:36	£ / R On 12-Jun-09			Currency Future	1	2,000	27.28	Client	Buy
16:42:32	£ / R On 12-Jun-09			Currency Future	1	100,000	1,358.96	Client	Buy
Total for £ / R Currency Future:					6	207,000	1,427.14		
12:23:06	€ / R On 12-Jun-09			Currency Future	1	5,000	61.75	Client	Buy
16:34:30	€ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
Total for € / R Currency Future:					2	15,000	61.75		
10:24:51	ALBI On 07-May-09			Index Future	1	10,000	0.00	Client	Buy
10:24:51	ALBI On 07-May-09			Index Future	1	10,000	0.00	Client	Sell
Total for ALBI Index Future:					2	20,000	0.00		
10:25:39	R204 On 07-May-09			Bond Future	1	1,100,000	0.00	Member	Sell
10:25:39	R204 On 07-May-09			Bond Future	1	1,100,000	10,995.19	Client	Buy
14:14:05	R204 On 07-May-09			Bond Future	1	4,700,000	46,881.09	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
14:14:05	R204 On 07-May-09			Bond Future	1	4,700,000	0.00	Client	Sell
Total for R204 Bond Future:					4	11,600,000	57,876.28		
13:34:54	ZAAD On 14-Sep-09			Currency Future	1	50,000	327.78	Client	Buy
15:12:16	ZAAD On 14-Dec-09			Currency Future	1	25,000	165.11	Client	Buy
Total for ZAAD Currency Future:					2	75,000	492.88		
Grand Total for all Instruments:					121	43,673,000	204,271.52		