



Derivatives Matched Trades Report

Report for 14/05/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:01:00	\$ / R On 12-Jun-09			Currency Future	1	40,000	344.40	Member	Buy
09:07:57	\$ / R On 12-Jun-09			Currency Future	1	30,000	258.49	Member	Buy
09:11:20	\$ / R On 12-Jun-09			Currency Future	1	30,000	0.00	Client	Sell
09:11:20	\$ / R On 12-Jun-09			Currency Future	1	30,000	258.90	Client	Buy
09:15:24	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
09:15:38	\$ / R On 12-Jun-09			Currency Future	1	30,000	0.00	Client	Sell
09:18:48	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Client	Sell
09:21:43	\$ / R On 12-Jun-09			Currency Future	1	10,000	86.57	Client	Buy
09:25:01	\$ / R On 12-Jun-09			Currency Future	1	40,000	0.00	Client	Sell
09:30:38	\$ / R On 14-Sep-09			Currency Future	1	5,000	43.99	Client	Buy
09:30:40	\$ / R On 12-Jun-09			Currency Future	1	70,000	0.00	Client	Sell
09:31:33	\$ / R On 14-Sep-09			Currency Future	1	5,000	43.99	Client	Buy
09:45:54	\$ / R On 12-Jun-09			Currency Future	1	10,000	86.29	Client	Buy
09:45:57	\$ / R On 12-Jun-09			Currency Future	1	1,000	8.63	Client	Buy
09:53:03	\$ / R On 14-Dec-09			Currency Future	1	1,000	8.92	Client	Buy
10:04:33	\$ / R On 12-Jun-09			Currency Future	1	30,000	258.11	Member	Buy
10:13:31	\$ / R On 12-Jun-09			Currency Future	1	30,000	0.00	Client	Sell
10:13:47	\$ / R On 14-Sep-09			Currency Future	1	20,000	175.00	Client	Buy
10:15:33	\$ / R On 12-Jun-09			Currency Future	1	5,000	43.00	Client	Buy
10:15:33	\$ / R On 12-Jun-09			Currency Future	1	5,000	42.99	Client	Buy
10:21:48	\$ / R On 12-Jun-09			Currency Future	1	50,000	428.95	Member	Buy
10:39:17	\$ / R On 14-Sep-09			Currency Future	1	15,000	131.46	Client	Buy
10:46:51	\$ / R On 12-Jun-09			Currency Future	1	129,000	0.00	Client	Sell
10:46:51	\$ / R On 12-Jun-09			Currency Future	1	129,000	1,105.53	Member	Buy
11:49:52	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:49:52	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	8,599.00	Client	Buy
11:54:17	\$ / R On 14-Sep-09			Currency Future	1	1,000	8.77	Client	Buy
12:07:22	\$ / R On 14-Sep-09			Currency Future	1	61,000	0.00	Client	Sell
12:12:44	\$ / R On 12-Jun-09			Currency Future	1	500,000	0.00	Member	Sell
12:15:10	\$ / R On 12-Jun-09			Currency Future	1	500,000	4,312.20	Client	Buy
12:17:58	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Member	Sell
12:20:43	\$ / R On 12-Jun-09			Currency Future	1	24,000	206.64	Client	Buy
12:20:43	\$ / R On 12-Jun-09			Currency Future	1	24,000	0.00	Client	Sell
12:21:25	\$ / R On 12-Jun-09			Currency Future	1	46,000	0.00	Client	Sell
12:25:45	\$ / R On 12-Jun-09			Currency Future	1	7,000	0.00	Client	Sell
12:25:57	\$ / R On 12-Jun-09			Currency Future	1	7,000	0.00	Client	Sell
12:29:38	\$ / R On 12-Jun-09			Currency Future	1	30,000	0.00	Client	Sell
12:30:00	\$ / R On 12-Jun-09			Currency Future	1	30,000	259.50	Member	Buy
12:30:19	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
12:33:08	\$ / R On 12-Jun-09			Currency Future	1	30,000	0.00	Client	Sell
12:33:46	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
12:33:46	\$ / R On 14-Sep-09			Currency Future	1	5,000	43.90	Client	Buy
12:54:16	\$ / R On 12-Jun-09			Currency Future	1	25,000	216.34	Client	Buy
13:08:41	\$ / R On 12-Jun-09			Currency Future	1	500,000	0.00	Member	Sell
13:18:27	\$ / R On 12-Jun-09			Currency Future	1	500,000	4,223.30	Client	Buy
13:44:03	\$ / R On 12-Jun-09			Currency Future	1	2,000,000	0.00	Member	Sell
13:44:51	\$ / R On 12-Jun-09			Currency Future	1	2,000,000	17,342.00	Client	Buy
13:46:28	\$ / R On 14-Sep-09			Currency Future	1	3,000	0.00	Client	Sell
13:48:45	\$ / R On 12-Jun-09			Currency Future	1	200,000	1,728.30	Member	Buy
13:50:17	\$ / R On 12-Jun-09			Currency Future	1	15,000	130.03	Client	Buy
13:50:22	\$ / R On 12-Jun-09			Currency Future	1	200,000	0.00	Member	Sell
14:06:36	\$ / R On 12-Jun-09			Currency Future	1	3,000	25.92	Client	Buy
14:10:14	\$ / R On 14-Sep-09			Currency Future	1	3,000	0.00	Client	Sell
14:22:28	\$ / R On 14-Sep-09			Currency Future	1	3,000	0.00	Client	Sell
14:23:11	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
14:36:36	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Member	Sell
14:37:20	\$ / R On 12-Jun-09			Currency Future	1	5,000	43.30	Member	Buy
14:40:14	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
14:41:30	\$ / R On 12-Jun-09			Currency Future	1	25,000	216.33	Member	Buy
14:42:01	\$ / R On 12-Jun-09			Currency Future	1	25,000	0.00	Client	Sell
14:42:34	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	8,694.00	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
14:44:58	\$ / R On 12-Jun-09			Currency Future	1	100,000	0.00	Member	Sell
14:46:51	\$ / R On 12-Jun-09			Currency Future	1	100,000	866.14	Client	Buy
14:47:26	\$ / R On 12-Jun-09			Currency Future	1	250,000	0.00	Client	Sell
15:04:22	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
15:04:22	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Client	Sell
15:05:02	\$ / R On 12-Jun-09			Currency Future	1	60,000	519.60	Member	Buy
15:06:06	\$ / R On 12-Jun-09			Currency Future	1	60,000	0.00	Member	Sell
15:11:58	\$ / R On 12-Jun-09			Currency Future	1	30,000	260.41	Client	Buy
15:32:26	\$ / R On 14-Sep-09			Currency Future	1	5,000	43.85	Client	Buy
15:33:21	\$ / R On 12-Jun-09			Currency Future	1	4,000	34.45	Client	Buy
15:33:21	\$ / R On 12-Jun-09			Currency Future	1	3,000	25.83	Client	Buy
15:37:43	\$ / R On 12-Jun-09			Currency Future	1	3,000	25.80	Client	Buy
15:37:43	\$ / R On 12-Jun-09			Currency Future	1	2,000	17.20	Client	Buy
15:48:50	\$ / R On 12-Jun-09			Currency Future	1	3,000	0.00	Client	Sell
16:17:20	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Member	Sell
16:17:45	\$ / R On 14-Sep-09			Currency Future	1	200,000	0.00	Member	Sell
16:19:06	\$ / R On 14-Sep-09			Currency Future	1	200,000	1,757.80	Client	Buy
16:19:39	\$ / R On 14-Sep-09			Currency Future	1	5,000	43.76	Client	Buy
16:21:19	\$ / R On 12-Jun-09			Currency Future	1	6,000	0.00	Client	Sell
16:21:19	\$ / R On 12-Jun-09			Currency Future	1	6,000	51.68	Member	Buy
16:21:36	\$ / R On 14-Sep-09			Currency Future	1	9,000	78.77	Member	Buy
16:21:36	\$ / R On 14-Sep-09			Currency Future	1	9,000	0.00	Client	Sell
16:47:33	\$ / R On 14-Sep-09			Currency Future	1	12,000	0.00	Client	Sell
16:54:08	\$ / R On 12-Jun-09			Currency Future	1	9,000	77.98	Client	Buy
Total for \$ / R Currency Future:					85	12,758,000	53,177.99		

09:18:08	£ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Member	Sell
09:34:11	£ / R On 12-Jun-09			Currency Future	1	10,000	131.13	Client	Buy
11:49:39	£ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Client	Sell
11:49:39	£ / R On 12-Jun-09			Currency Future	1	1,000,000	8,599.00	Member	Buy
14:19:55	£ / R On 12-Jun-09			Currency Future	1	1,000	13.15	Client	Buy
14:19:55	£ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
15:47:40	£ / R On 12-Jun-09			Currency Future	1	55,000	0.00	Client	Sell
16:25:42	£ / R On 12-Jun-09			Currency Future	1	108,000	1,408.58	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:26:51	£ / R On 12-Jun-09			Currency Future	1	108,000	0.00	Member	Sell
16:35:08	£ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Client	Sell
16:41:44	£ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Client	Sell
16:49:27	£ / R On 12-Jun-09			Currency Future	1	30,000	392.51	Member	Buy
16:49:45	£ / R On 12-Jun-09			Currency Future	1	30,000	0.00	Client	Sell
16:52:35	£ / R On 12-Jun-09			Currency Future	1	30,000	0.00	Client	Sell
Total for £ / R Currency Future:					14	2,405,000	10,544.37		
10:15:41	€ / R On 14-Dec-09			Currency Future	1	1,118,000	13,451.66	Member	Buy
10:15:53	€ / R On 14-Dec-09			Currency Future	1	1,118,000	13,451.66	Member	Buy
10:21:02	€ / R On 14-Dec-09			Currency Future	1	1,118,000	0.00	Client	Sell
10:21:38	€ / R On 14-Dec-09			Currency Future	1	1,118,000	0.00	Client	Sell
10:38:55	€ / R On 14-Sep-09			Currency Future	1	1,000	11.92	Client	Buy
14:43:01	€ / R On 12-Jun-09			Currency Future	1	50,000	585.71	Member	Buy
15:47:04	€ / R On 12-Jun-09			Currency Future	1	30,000	0.00	Client	Sell
15:53:18	€ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Client	Sell
15:59:18	€ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Client	Sell
Total for € / R Currency Future:					9	4,653,000	27,500.96		
14:24:05	ALBI On 06-Aug-09			Index Future	1	10,000	0.00	Member	Sell
14:33:35	ALBI On 06-Aug-09			Index Future	1	10,000	0.00	Member	Buy
Total for ALBI Index Future:					2	20,000	0.00		
12:25:11	R186 On 06-Aug-09			Bond Future	1	5,000,000	58,241.87	Member	Buy
12:25:11	R186 On 06-Aug-09			Bond Future	1	5,000,000	0.00	Client	Sell
12:25:32	R186 On 06-Aug-09			Bond Future	1	10,000,000	116,827.63	Client	Buy
12:25:32	R186 On 06-Aug-09			Bond Future	1	10,000,000	0.00	Member	Sell
Total for R186 Bond Future:					4	30,000,000	175,069.50		

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
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Grand Total for all Instruments:					114	49,836,000	266,292.82		
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