



Derivatives Matched Trades Report

Report for 22/05/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:55:40	\$ / R On 12-Jun-09			Currency Future	1	10,000	83.28	Member	Buy
09:10:19	\$ / R On 12-Jun-09			Currency Future	1	15,000	125.25	Client	Buy
09:13:16	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
09:13:16	\$ / R On 12-Jun-09			Currency Future	1	10,000	83.69	Client	Buy
09:13:57	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	8,351.60	Member	Buy
09:14:25	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	8,336.60	Member	Buy
09:15:46	\$ / R On 12-Jun-09			Currency Future	1	12,000	0.00	Client	Sell
09:21:32	\$ / R On 12-Jun-09			Currency Future	1	2,000	16.74	Client	Buy
09:21:32	\$ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Client	Sell
09:23:57	\$ / R On 12-Jun-09			Currency Future	1	1,000	8.37	Client	Buy
09:23:57	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
09:24:09	\$ / R On 14-Sep-09			Currency Future	1	1,000	8.53	Client	Buy
09:24:16	\$ / R On 14-Sep-09			Currency Future	1	1,000	8.53	Client	Buy
09:24:37	\$ / R On 14-Dec-09			Currency Future	1	231,000	0.00	Member	Sell
09:32:49	\$ / R On 12-Jun-09			Currency Future	1	5,000	41.85	Client	Buy
09:32:49	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
09:34:32	\$ / R On 12-Jun-09			Currency Future	1	12,000	100.53	Member	Buy
09:35:04	\$ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Client	Sell
09:35:56	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Member	Sell
09:38:47	\$ / R On 12-Jun-09			Currency Future	1	593,000	0.00	Member	Sell
09:38:49	\$ / R On 12-Jun-09			Currency Future	1	12,000	0.00	Client	Sell
09:46:01	\$ / R On 14-Sep-09			Currency Future	1	300,000	0.00	Member	Sell
09:51:18	\$ / R On 12-Jun-09			Currency Future	1	3,000	0.00	Member	Sell
09:51:47	\$ / R On 12-Jun-09			Currency Future	1	10,000	83.90	Client	Buy
09:51:47	\$ / R On 12-Jun-09			Currency Future	1	5,000	41.95	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:52:19	\$ / R On 12-Jun-09			Currency Future	1	3,000	25.28	Client	Buy
09:52:34	\$ / R On 12-Jun-09			Currency Future	1	12,000	0.00	Member	Sell
09:53:10	\$ / R On 12-Jun-09			Currency Future	1	12,000	101.04	Member	Buy
09:54:32	\$ / R On 12-Jun-09			Currency Future	1	5,000,000	41,900.50	Member	Buy
09:57:36	\$ / R On 12-Jun-09			Currency Future	1	50,000	424.28	Client	Buy
10:09:04	\$ / R On 14-Sep-09			Currency Future	1	300,000	2,565.84	Client	Buy
10:10:43	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
10:11:14	\$ / R On 12-Jun-09			Currency Future	1	5,000,000	0.00	Client	Sell
10:12:35	\$ / R On 12-Jun-09			Currency Future	1	593,000	4,994.07	Client	Buy
10:12:56	\$ / R On 14-Dec-09			Currency Future	1	231,000	1,994.04	Client	Buy
10:13:28	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Client	Sell
10:13:52	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Client	Sell
11:32:38	\$ / R On 12-Jun-09			Currency Future	1	15,000	0.00	Member	Sell
11:33:07	\$ / R On 12-Jun-09			Currency Future	1	30,000	250.43	Member	Buy
11:37:09	\$ / R On 12-Jun-09			Currency Future	1	30,000	0.00	Member	Sell
11:38:32	\$ / R On 12-Jun-09			Currency Future	1	15,000	125.85	Member	Buy
11:51:11	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
11:51:11	\$ / R On 12-Jun-09			Currency Future	1	5,000	41.95	Client	Buy
11:52:10	\$ / R On 12-Jun-09			Currency Future	1	5,000	41.95	Client	Buy
12:44:56	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
12:59:00	\$ / R On 12-Jun-09			Currency Future	1	4,000	33.48	Client	Buy
12:59:20	\$ / R On 14-Jun-10			Currency Future	1	88,000	0.00	Client	Sell
12:59:20	\$ / R On 14-Jun-10			Currency Future	1	88,000	745.14	Client	Buy
13:00:19	\$ / R On 12-Jun-09			Currency Future	1	3,000	25.10	Client	Buy
13:02:24	\$ / R On 12-Jun-09			Currency Future	1	2,000	16.69	Client	Buy
13:06:34	\$ / R On 12-Jun-09			Currency Future	1	3,000	25.04	Client	Buy
13:13:48	\$ / R On 14-Sep-09			Currency Future	1	343,000	2,912.41	Member	Buy
13:13:48	\$ / R On 14-Sep-09			Currency Future	1	120,000	1,018.92	Member	Buy
13:13:48	\$ / R On 14-Sep-09			Currency Future	1	2,434,000	20,667.09	Member	Buy
13:13:48	\$ / R On 14-Sep-09			Currency Future	1	2,434,000	0.00	Client	Sell
13:13:48	\$ / R On 14-Sep-09			Currency Future	1	75,000	636.83	Member	Buy
13:13:48	\$ / R On 14-Sep-09			Currency Future	1	120,000	0.00	Client	Sell
13:13:48	\$ / R On 14-Sep-09			Currency Future	1	15,000	127.37	Member	Buy
13:13:48	\$ / R On 14-Sep-09			Currency Future	1	343,000	0.00	Client	Sell
13:13:48	\$ / R On 14-Sep-09			Currency Future	1	440,000	3,736.04	Member	Buy
13:13:48	\$ / R On 14-Sep-09			Currency Future	1	440,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
13:13:48	\$ / R On 14-Sep-09			Currency Future	1	15,000	0.00	Client	Sell
13:13:48	\$ / R On 14-Sep-09			Currency Future	1	75,000	0.00	Client	Sell
13:14:34	\$ / R On 12-Jun-09			Currency Future	1	1,000	8.34	Client	Buy
13:15:08	\$ / R On 12-Jun-09			Currency Future	1	2,000	16.69	Member	Buy
13:18:37	\$ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Member	Sell
14:01:33	\$ / R On 12-Jun-09			Currency Future	1	5,000	41.69	Client	Buy
14:20:26	\$ / R On 12-Jun-09			Currency Future	1	5,000	41.56	Client	Buy
14:20:26	\$ / R On 12-Jun-09			Currency Future	1	10,000	83.10	Client	Buy
14:20:26	\$ / R On 14-Sep-09			Currency Future	1	2,000	16.91	Client	Buy
14:20:26	\$ / R On 14-Sep-09			Currency Future	1	2,000	16.91	Client	Buy
14:20:38	\$ / R On 12-Jun-09			Currency Future	1	25,000	207.53	Client	Buy
14:20:38	\$ / R On 12-Jun-09			Currency Future	1	10,000	83.00	Client	Buy
14:20:46	\$ / R On 12-Jun-09			Currency Future	1	10,000	82.90	Client	Buy
14:20:46	\$ / R On 12-Jun-09			Currency Future	1	200,000	1,659.00	Client	Buy
14:22:10	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	8,252.00	Member	Buy
14:22:23	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	8,247.00	Member	Buy
14:22:36	\$ / R On 12-Jun-09			Currency Future	1	3,000	0.00	Member	Sell
14:23:27	\$ / R On 12-Jun-09			Currency Future	1	10,000	82.50	Client	Buy
14:23:28	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Client	Sell
14:23:58	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Client	Sell
14:24:29	\$ / R On 12-Jun-09			Currency Future	1	3,000	24.82	Client	Buy
14:27:38	\$ / R On 14-Sep-09			Currency Future	1	7,000	0.00	Client	Sell
14:28:09	\$ / R On 14-Sep-09			Currency Future	1	20,000	0.00	Client	Sell
14:36:14	\$ / R On 12-Jun-09			Currency Future	1	5,000	41.37	Client	Buy
14:36:41	\$ / R On 12-Jun-09			Currency Future	1	2,000	16.50	Client	Buy
14:36:41	\$ / R On 12-Jun-09			Currency Future	1	30,000	247.50	Client	Buy
14:36:41	\$ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Client	Sell
14:36:41	\$ / R On 12-Jun-09			Currency Future	1	30,000	0.00	Client	Sell
14:36:41	\$ / R On 12-Jun-09			Currency Future	1	18,000	0.00	Client	Sell
14:36:51	\$ / R On 12-Jun-09			Currency Future	1	120,000	992.24	Client	Buy
14:37:14	\$ / R On 12-Jun-09			Currency Future	1	250,000	2,072.25	Client	Buy
14:37:14	\$ / R On 12-Jun-09			Currency Future	1	250,000	0.00	Member	Sell
14:37:34	\$ / R On 12-Jun-09			Currency Future	1	6,000,000	0.00	Member	Sell
14:40:25	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
14:44:30	\$ / R On 12-Jun-09			Currency Future	1	25,000	0.00	Client	Sell
14:47:46	\$ / R On 12-Jun-09			Currency Future	1	10,000	82.91	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
14:52:52	\$ / R On 12-Jun-09			Currency Future	1	6,000	0.00	Client	Sell
15:00:01	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
15:00:01	\$ / R On 12-Jun-09			Currency Future	1	5,000	41.48	Client	Buy
15:03:35	\$ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Client	Sell
15:04:36	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
15:05:42	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
15:05:42	\$ / R On 12-Jun-09			Currency Future	1	4,000	0.00	Client	Sell
15:13:33	\$ / R On 12-Jun-09			Currency Future	1	45,000	373.73	Client	Buy
15:14:09	\$ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Client	Sell
15:17:00	\$ / R On 12-Jun-09			Currency Future	1	6,000,000	49,740.00	Client	Buy
15:20:46	\$ / R On 12-Jun-09			Currency Future	1	3,000	0.00	Client	Sell
15:20:46	\$ / R On 12-Jun-09			Currency Future	1	3,000	24.87	Client	Buy
15:21:31	\$ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Client	Sell
15:22:12	\$ / R On 12-Jun-09			Currency Future	1	3,000	0.00	Client	Sell
15:44:10	\$ / R On 12-Jun-09			Currency Future	1	30,000	0.00	Client	Sell
16:05:57	\$ / R On 12-Jun-09			Currency Future	1	3,000	24.96	Client	Buy
16:19:33	\$ / R On 14-Dec-09			Currency Future	1	10,000	86.04	Client	Buy
16:31:28	\$ / R On 12-Jun-09			Currency Future	1	18,000	0.00	Member	Sell
16:31:53	\$ / R On 12-Jun-09			Currency Future	1	18,000	150.55	Member	Buy
16:36:02	\$ / R On 12-Jun-09			Currency Future	1	120,000	0.00	Client	Sell
16:37:56	\$ / R On 14-Dec-09			Currency Future	1	1,000	0.00	Client	Sell
16:37:56	\$ / R On 14-Dec-09			Currency Future	1	1,000	8.65	Client	Buy
16:38:14	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
16:40:03	\$ / R On 12-Jun-09			Currency Future	1	10,000	83.60	Member	Buy
16:48:33	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
16:53:36	\$ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Client	Sell
16:53:36	\$ / R On 12-Jun-09			Currency Future	1	2,000	16.72	Client	Buy
16:58:21	\$ / R On 12-Jun-09			Currency Future	1	8,000	66.80	Client	Buy
Total for \$ / R Currency Future:					125	41,040,000	172,634.22		

10:49:42	£ / R On 12-Jun-09			Currency Future	1	221,000	0.00	Member	Sell
10:50:48	£ / R On 12-Jun-09			Currency Future	1	221,000	2,926.55	Client	Buy
15:49:06	£ / R On 14-Sep-09			Currency Future	1	10,000	134.77	Client	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:					3	452,000	3,061.32		
09:46:35	€ / R On 14-Sep-09			Currency Future	1	200,000	0.00	Member	Sell
10:07:54	€ / R On 14-Sep-09			Currency Future	1	200,000	2,382.72	Client	Buy
11:24:42	€ / R On 12-Jun-09			Currency Future	1	123,000	0.00	Member	Sell
11:33:30	€ / R On 12-Jun-09			Currency Future	1	123,000	1,437.24	Client	Buy
13:49:53	€ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Client	Sell
14:04:50	€ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Member	Sell
14:05:41	€ / R On 12-Jun-09			Currency Future	1	10,000	116.97	Client	Buy
14:20:26	€ / R On 14-Dec-09			Currency Future	1	10,000	120.00	Client	Buy
14:36:48	€ / R On 12-Jun-09			Currency Future	1	250,000	0.00	Member	Sell
14:36:48	€ / R On 12-Jun-09			Currency Future	1	250,000	2,890.38	Client	Buy
14:40:46	€ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
16:40:38	€ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Member	Sell
16:48:56	€ / R On 12-Jun-09			Currency Future	1	20,000	234.89	Client	Buy
Total for € / R Currency Future:					13	1,276,000	7,182.20		
11:41:22	ALBI On 06-Aug-09			Index Future	1	40,000	0.00	Client	Sell
11:41:22	ALBI On 06-Aug-09			Index Future	1	40,000	0.00	Member	Buy
Total for ALBI Index Future:					2	80,000	0.00		
11:40:16	R204 On 06-Aug-09			Bond Future	1	2,000,000	0.00	Client	Sell
11:40:16	R204 On 06-Aug-09			Bond Future	1	2,000,000	19,417.43	Member	Buy
Total for R204 Bond Future:					2	4,000,000	19,417.43		
14:59:37	R209 On 06-Aug-09			Bond Future	1	2,600,000	0.00	Member	Sell
14:59:37	R209 On 06-Aug-09			Bond Future	1	2,600,000	21,131.34		Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
--------------	------------------	--------	-----	---------	--------------	---------	----------------	------------	----------

Total for R209 Bond Future:					2	5,200,000	21,131.34		
------------------------------------	--	--	--	--	----------	------------------	------------------	--	--

Grand Total for all Instruments:					147	52,048,000	223,426.51		
---	--	--	--	--	------------	-------------------	-------------------	--	--