



# Derivatives Matched Trades Report

Report for 04/05/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:56:04	\$ / R On 12-Jun-09			Currency Future	1	2,500,000	21,165.25	Member	Buy
08:56:49	\$ / R On 12-Jun-09			Currency Future	1	1,000	8.49	Client	Buy
09:06:19	\$ / R On 12-Jun-09			Currency Future	1	10,000	84.60	Client	Buy
09:06:19	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
09:14:03	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Member	Sell
09:15:30	\$ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Client	Sell
09:17:02	\$ / R On 12-Jun-09			Currency Future	1	30,000	0.00	Client	Sell
09:18:40	\$ / R On 12-Jun-09			Currency Future	1	40,000	0.00	Client	Sell
09:19:25	\$ / R On 12-Jun-09			Currency Future	1	16,000	0.00	Client	Sell
09:21:40	\$ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Client	Sell
09:23:41	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
09:23:41	\$ / R On 14-Sep-09			Currency Future	1	10,000	85.90	Member	Buy
09:24:18	\$ / R On 12-Jun-09			Currency Future	1	19,000	0.00	Client	Sell
09:26:56	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Member	Sell
09:34:32	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
09:50:51	\$ / R On 12-Jun-09			Currency Future	1	2,000	16.97	Client	Buy
11:11:18	\$ / R On 12-Jun-09			Currency Future	1	700,000	5,921.23	Member	Buy
11:12:33	\$ / R On 12-Jun-09			Currency Future	1	50,000	422.50	Member	Buy
11:12:33	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Client	Sell
11:13:00	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Client	Sell
11:13:00	\$ / R On 12-Jun-09			Currency Future	1	50,000	422.50	Member	Buy
11:34:08	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
11:34:08	\$ / R On 12-Jun-09			Currency Future	1	5,000	42.38	Client	Buy
11:39:56	\$ / R On 12-Jun-09			Currency Future	1	20,000	169.50	Client	Buy
11:39:56	\$ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:59:28	\$ / R On 12-Jun-09			Currency Future	1	30,000	0.00	Client	Sell
11:59:28	\$ / R On 12-Jun-09			Currency Future	1	30,000	254.25	Client	Buy
12:10:36	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	8,463.50	Client	Buy
12:10:36	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Member	Sell
12:12:29	\$ / R On 12-Jun-09			Currency Future	1	2,000	16.94	Client	Buy
12:26:23	\$ / R On 12-Jun-09			Currency Future	1	4,000	0.00	Client	Sell
12:26:23	\$ / R On 12-Jun-09			Currency Future	1	4,000	33.80	Client	Buy
12:40:11	\$ / R On 12-Jun-09			Currency Future	1	6,000	50.77	Member	Buy
12:41:32	\$ / R On 12-Jun-09			Currency Future	1	3,000	25.39	Client	Buy
12:41:40	\$ / R On 12-Jun-09			Currency Future	1	3,000	25.39	Client	Buy
13:03:24	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
13:03:24	\$ / R On 12-Jun-09			Currency Future	1	10,000	84.50	Client	Buy
13:19:29	\$ / R On 14-Sep-09			Currency Future	1	1,000	8.60	Client	Buy
13:26:47	\$ / R On 12-Jun-09			Currency Future	1	500,000	4,222.50	Member	Buy
13:28:48	\$ / R On 12-Jun-09			Currency Future	1	121,000	1,021.24	Member	Buy
13:28:48	\$ / R On 12-Jun-09			Currency Future	1	121,000	0.00	Client	Sell
13:29:04	\$ / R On 12-Jun-09			Currency Future	1	121,000	0.00	Client	Sell
13:29:04	\$ / R On 12-Jun-09			Currency Future	1	121,000	1,021.24	Member	Buy
13:36:00	\$ / R On 12-Jun-09			Currency Future	1	2,000	16.90	Client	Buy
13:36:00	\$ / R On 12-Jun-09			Currency Future	1	11,000	92.95	Client	Buy
13:37:21	\$ / R On 12-Jun-09			Currency Future	1	13,000	0.00	Member	Sell
13:38:46	\$ / R On 12-Jun-09			Currency Future	1	500,000	0.00	Client	Sell
13:39:05	\$ / R On 12-Jun-09			Currency Future	1	700,000	0.00	Client	Sell
13:39:28	\$ / R On 12-Jun-09			Currency Future	1	50,000	424.34	Client	Buy
13:40:10	\$ / R On 12-Jun-09			Currency Future	1	2,500,000	0.00	Client	Sell
13:42:10	\$ / R On 12-Jun-09			Currency Future	1	13,000	109.79	Client	Buy
13:47:32	\$ / R On 12-Jun-09			Currency Future	1	50,000	424.34	Client	Buy
13:57:19	\$ / R On 14-Sep-09			Currency Future	1	86,000	735.58	Member	Buy
13:58:19	\$ / R On 14-Sep-09			Currency Future	1	86,000	0.00	Client	Sell
14:25:20	\$ / R On 12-Jun-09			Currency Future	1	261,000	0.00	Client	Sell
14:25:20	\$ / R On 12-Jun-09			Currency Future	1	261,000	2,200.10	Member	Buy
14:35:12	\$ / R On 12-Jun-09			Currency Future	1	5,000	42.15	Client	Buy
14:42:48	\$ / R On 14-Sep-09			Currency Future	1	60,000	0.00	Client	Sell
14:42:52	\$ / R On 14-Sep-09			Currency Future	1	200,000	0.00	Member	Sell
14:43:03	\$ / R On 12-Jun-09			Currency Future	1	4,000	0.00	Client	Sell
14:43:05	\$ / R On 12-Jun-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
14:49:24	\$ / R On 12-Jun-09			Currency Future	1	50,000	420.14	Client	Buy
14:51:44	\$ / R On 14-Sep-09			Currency Future	1	200,000	1,712.00	Client	Buy
14:58:51	\$ / R On 12-Jun-09			Currency Future	1	10,000	83.79	Client	Buy
14:58:51	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
15:01:04	\$ / R On 12-Jun-09			Currency Future	1	80,000	0.00	Client	Sell
15:01:04	\$ / R On 12-Jun-09			Currency Future	1	20,000	167.40	Client	Buy
15:01:04	\$ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Client	Sell
15:02:37	\$ / R On 12-Jun-09			Currency Future	1	43,000	0.00	Client	Sell
15:02:37	\$ / R On 12-Jun-09			Currency Future	1	43,000	360.28	Client	Buy
15:03:06	\$ / R On 12-Jun-09			Currency Future	1	17,000	142.80	Client	Buy
15:09:22	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
15:19:30	\$ / R On 12-Jun-09			Currency Future	1	4,000	0.00	Client	Sell
15:36:11	\$ / R On 14-Sep-09			Currency Future	1	20,000	171.40	Client	Buy
15:48:41	\$ / R On 12-Jun-09			Currency Future	1	600,000	5,040.84	Member	Buy
15:52:05	\$ / R On 12-Jun-09			Currency Future	1	600,000	0.00	Client	Sell
15:53:25	\$ / R On 12-Jun-09			Currency Future	1	85,000	0.00	Client	Sell
15:53:25	\$ / R On 12-Jun-09			Currency Future	1	85,000	713.83	Member	Buy
15:53:54	\$ / R On 12-Jun-09			Currency Future	1	85,000	713.83	Member	Buy
15:53:54	\$ / R On 12-Jun-09			Currency Future	1	85,000	0.00	Client	Sell
16:33:09	\$ / R On 14-Sep-09			Currency Future	1	2,000	17.07	Client	Buy
16:44:04	\$ / R On 14-Sep-09			Currency Future	1	2,000	17.04	Client	Buy
16:44:10	\$ / R On 14-Sep-09			Currency Future	1	18,000	153.40	Client	Buy
<b>Total for \$ / R Currency Future:</b>					<b>83</b>	<b>13,704,000</b>	<b>57,327.40</b>		
08:57:22	£ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
12:02:27	£ / R On 12-Jun-09			Currency Future	1	6,000	0.00	Member	Sell
12:04:28	£ / R On 12-Jun-09			Currency Future	1	6,000	75.74	Client	Buy
14:39:38	£ / R On 14-Sep-09			Currency Future	1	1,000	12.71	Client	Buy
14:57:52	£ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
14:58:55	£ / R On 14-Sep-09			Currency Future	1	21,000	0.00	Client	Sell
15:04:09	£ / R On 12-Jun-09			Currency Future	1	1,000	12.46	Member	Buy
15:05:48	£ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
<b>Total for £ / R Currency Future:</b>					<b>8</b>	<b>38,000</b>	<b>100.90</b>		
09:04:19	€ / R On 12-Jun-09			Currency Future	1	22,000	247.35	Member	Buy
09:08:58	€ / R On 12-Jun-09			Currency Future	1	22,000	0.00	Client	Sell
09:25:37	€ / R On 12-Jun-09			Currency Future	1	70,000	0.00	Client	Sell
11:09:19	€ / R On 14-Sep-09			Currency Future	1	3,000	0.00	Client	Sell
12:21:43	€ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
12:31:43	€ / R On 14-Sep-09			Currency Future	1	87,000	0.00	Member	Sell
12:32:16	€ / R On 14-Sep-09			Currency Future	1	87,000	992.89	Client	Buy
12:59:52	€ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
13:22:46	€ / R On 12-Jun-09			Currency Future	1	100,000	0.00	Member	Sell
13:57:55	€ / R On 12-Jun-09			Currency Future	1	100,000	1,121.49	Client	Buy
14:06:37	€ / R On 12-Jun-09			Currency Future	1	114,000	0.00	Client	Sell
14:07:22	€ / R On 12-Jun-09			Currency Future	1	5,000	56.00	Client	Buy
14:07:39	€ / R On 12-Jun-09			Currency Future	1	5,000	56.00	Client	Buy
14:11:31	€ / R On 12-Jun-09			Currency Future	1	100,000	0.00	Member	Sell
14:19:40	€ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Member	Sell
14:31:06	€ / R On 12-Jun-09			Currency Future	1	100,000	1,118.20	Client	Buy
14:45:23	€ / R On 14-Sep-09			Currency Future	1	50,000	567.41	Client	Buy
15:27:42	€ / R On 14-Sep-09			Currency Future	1	1,000,000	0.00	Member	Sell
15:30:01	€ / R On 14-Sep-09			Currency Future	1	1,000,000	11,350.50	Client	Buy
16:56:41	€ / R On 14-Sep-09			Currency Future	1	3,000	0.00	Client	Sell
<b>Total for € / R Currency Future:</b>					<b>20</b>	<b>2,929,000</b>	<b>15,509.83</b>		
11:49:49	ALBI On 07-May-09			Index Future	1	2,250,000	0.00	Client	Sell
11:49:49	ALBI On 07-May-09			Index Future	1	2,250,000	0.00	Client	Buy
13:27:09	ALBI On 07-May-09			Index Future	1	700,000	0.00	Client	Sell
13:27:09	ALBI On 07-May-09			Index Future	1	700,000	0.00	Member	Buy
13:28:12	ALBI On 06-Aug-09			Index Future	1	20,000	0.00	Member	Sell
13:28:12	ALBI On 06-Aug-09			Index Future	1	20,000	0.00	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
<b>Total for ALBI Index Future:</b>					<b>6</b>	<b>5,940,000</b>	<b>0.00</b>		
16:27:29	R153 On 07-May-09			Bond Future	1	100,000,000	0.00	Member	Sell
16:34:43	R153 On 07-May-09			Bond Future	1	100,000,000	1,107,944.70	Member	Buy
<b>Total for R153 Bond Future:</b>					<b>2</b>	<b>200,000,000</b>	<b>1,107,944.70</b>		
15:23:20	R186 On 07-May-09			Bond Future	1	49,000,000	0.00	Member	Sell
15:23:20	R186 On 07-May-09			Bond Future	1	49,000,000	589,218.29	Client	Buy
15:23:40	R186 On 06-Aug-09			Bond Future	1	49,000,000	0.00	Client	Sell
15:23:40	R186 On 06-Aug-09			Bond Future	1	49,000,000	606,907.97	Member	Buy
<b>Total for R186 Bond Future:</b>					<b>4</b>	<b>196,000,000</b>	<b>1,196,126.26</b>		
<b>Grand Total for all Instruments:</b>					<b>123</b>	<b>418,611,000</b>	<b>2,377,009.09</b>		