



Derivatives Matched Trades Report

Report for 30/03/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:44:33	\$ / R On 12-Jun-09			Currency Future	1	200,000	1,979.00	Member	Buy
08:52:34	\$ / R On 12-Jun-09			Currency Future	1	100,000	0.00	Member	Sell
09:01:02	\$ / R On 12-Jun-09			Currency Future	1	200,000	0.00	Member	Sell
09:02:30	\$ / R On 12-Jun-09			Currency Future	1	80,000	0.00	Client	Sell
09:02:52	\$ / R On 12-Jun-09			Currency Future	1	70,000	0.00	Client	Sell
09:15:02	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Member	Sell
09:15:12	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Member	Sell
09:15:20	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Member	Sell
09:16:09	\$ / R On 12-Jun-09			Currency Future	1	200,000	0.00	Client	Sell
09:18:30	\$ / R On 12-Jun-09			Currency Future	1	77,000	761.53	Member	Buy
09:18:30	\$ / R On 12-Jun-09			Currency Future	1	77,000	0.00	Client	Sell
09:28:08	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Member	Sell
09:28:18	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
09:28:18	\$ / R On 12-Jun-09			Currency Future	1	10,000	98.89	Client	Buy
09:29:16	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	9,947.30	Client	Buy
09:38:32	\$ / R On 12-Jun-09			Currency Future	1	200,000	1,996.10	Client	Buy
09:40:16	\$ / R On 12-Jun-09			Currency Future	1	100,000	989.94	Member	Buy
09:41:33	\$ / R On 12-Jun-09			Currency Future	1	100,000	0.00	Client	Sell
09:44:13	\$ / R On 12-Jun-09			Currency Future	1	3,000,000	0.00	Member	Sell
10:03:09	\$ / R On 12-Jun-09			Currency Future	1	3,000,000	29,849.40	Client	Buy
10:03:38	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	9,922.90	Client	Buy
10:03:48	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	9,922.90	Client	Buy
10:04:00	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	9,922.90	Client	Buy
10:08:16	\$ / R On 12-Jun-09			Currency Future	1	250,000	0.00	Member	Sell
10:21:07	\$ / R On 12-Jun-09			Currency Future	1	200,000	1,973.00	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
10:21:07	\$ / R On 12-Jun-09			Currency Future	1	200,000	0.00	Client	Sell
10:36:16	\$ / R On 14-Sep-09	10.40	Call	Currency Future	1	600,000	0.00	Member	Sell
10:45:13	\$ / R On 14-Sep-09			Currency Future	1	240,000	2,414.16	Member	Buy
11:03:15	\$ / R On 14-Sep-09	10.40	Call	Currency Future	1	600,000	0.00	Member	Buy
11:03:56	\$ / R On 14-Sep-09			Currency Future	1	240,000	0.00	Member	Sell
11:08:51	\$ / R On 12-Jun-09			Currency Future	1	250,000	2,476.83	Client	Buy
11:12:46	\$ / R On 12-Jun-09			Currency Future	1	100,000	992.00	Client	Buy
11:14:40	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
11:14:40	\$ / R On 12-Jun-09			Currency Future	1	10,000	98.50	Client	Buy
11:22:16	\$ / R On 12-Jun-09			Currency Future	1	200,000	1,973.00	Member	Buy
11:22:16	\$ / R On 12-Jun-09			Currency Future	1	200,000	0.00	Client	Sell
11:41:41	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
11:41:41	\$ / R On 12-Jun-09			Currency Future	1	10,000	98.50	Client	Buy
11:53:40	\$ / R On 12-Jun-09			Currency Future	1	1,000	9.89	Client	Buy
11:53:40	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
12:25:43	\$ / R On 12-Jun-09			Currency Future	1	40,000	0.00	Member	Sell
12:25:43	\$ / R On 12-Jun-09			Currency Future	1	40,000	395.40	Client	Buy
12:27:19	\$ / R On 12-Jun-09			Currency Future	1	6,500,000	64,014.60	Member	Buy
12:29:18	\$ / R On 12-Jun-09			Currency Future	1	6,500,000	0.00	Member	Sell
12:44:01	\$ / R On 12-Jun-09			Currency Future	1	10,000	98.89	Client	Buy
12:44:01	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
13:33:42	\$ / R On 12-Jun-09			Currency Future	1	5,000	49.25	Client	Buy
13:33:42	\$ / R On 12-Jun-09			Currency Future	1	8,000	78.80	Client	Buy
14:09:15	\$ / R On 12-Jun-09			Currency Future	1	6,000	0.00	Client	Sell
14:11:15	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
14:52:00	\$ / R On 12-Jun-09			Currency Future	1	720,000	0.00	Member	Sell
14:57:51	\$ / R On 12-Jun-09			Currency Future	1	720,000	7,135.99	Client	Buy
15:02:16	\$ / R On 14-Dec-09			Currency Future	1	6,000	0.00	Client	Sell
15:13:49	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
15:13:49	\$ / R On 12-Jun-09			Currency Future	1	10,000	98.88	Client	Buy
15:17:03	\$ / R On 12-Jun-09			Currency Future	1	7,000	0.00	Client	Sell
15:44:36	\$ / R On 14-Dec-09			Currency Future	1	4,000	0.00	Client	Sell
15:57:08	\$ / R On 12-Jun-09			Currency Future	1	50,000	494.36	Member	Buy
16:36:39	\$ / R On 14-Sep-09	10.40	Call	Currency Future	1	300,000	0.00	Member	Sell
16:41:14	\$ / R On 14-Sep-09			Currency Future	1	120,000	1,205.88	Member	Buy
16:48:03	\$ / R On 14-Sep-09			Currency Future	1	120,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:49:43	\$ / R On 14-Sep-09	10.40	Call	Currency Future	1	300,000	0.00	Client	Buy
16:51:11	\$ / R On 12-Jun-09			Currency Future	1	17,000	168.79	Client	Buy
16:55:44	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
16:57:05	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Client	Sell
16:57:15	\$ / R On 12-Jun-09			Currency Future	1	7,000	0.00	Client	Sell
16:57:16	\$ / R On 12-Jun-09			Currency Future	1	7,000	68.90	Member	Buy
Total for \$ / R Currency Future:					67	34,119,000	159,236.47		
11:42:29	£ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
14:21:26	£ / R On 12-Jun-09			Currency Future	1	125,000	1,752.56	Member	Buy
14:57:39	£ / R On 12-Jun-09			Currency Future	1	125,000	0.00	Client	Sell
Total for £ / R Currency Future:					3	251,000	1,752.56		
09:04:35	€ / R On 12-Jun-09			Currency Future	1	100,000	0.00	Member	Sell
11:08:22	€ / R On 12-Jun-09			Currency Future	1	100,000	1,298.57	Client	Buy
Total for € / R Currency Future:					2	200,000	1,298.57		
14:29:14	ALBI On 07-May-09			Index Future	1	20,000	0.00	Client	Buy
14:29:14	ALBI On 07-May-09			Index Future	1	20,000	0.00	Client	Sell
Total for ALBI Index Future:					2	40,000	0.00		
09:12:47	R157 On 07-May-09			Bond Future	1	2,000,000	25,609.98	Client	Buy
09:12:47	R157 On 07-May-09			Bond Future	1	2,000,000	0.00	Member	Sell
Total for R157 Bond Future:					2	4,000,000	25,609.98		
09:13:04	R204 On 07-May-09			Bond Future	1	1,000,000	0.00	Member	Sell
09:13:04	R204 On 07-May-09			Bond Future	1	1,000,000	9,907.25	Client	Buy

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

Total for R204 Bond Future:					2	2,000,000	9,907.25		
------------------------------------	--	--	--	--	----------	------------------	-----------------	--	--

Grand Total for all Instruments:					78	40,610,000	197,804.83		
---	--	--	--	--	-----------	-------------------	-------------------	--	--