



Derivatives Matched Trades Report

Report for 30/04/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:49:50	\$ / R On 12-Jun-09			Currency Future	1	200,000	1,716.00	Client	Buy
08:49:58	\$ / R On 12-Jun-09			Currency Future	1	11,000	94.38	Client	Buy
08:50:30	\$ / R On 12-Jun-09			Currency Future	1	200,000	1,714.00	Client	Buy
08:50:53	\$ / R On 12-Jun-09			Currency Future	1	200,000	1,712.00	Client	Buy
08:54:16	\$ / R On 12-Jun-09			Currency Future	1	200,000	1,710.00	Client	Buy
09:01:41	\$ / R On 12-Jun-09			Currency Future	1	10,000	85.30	Member	Buy
09:03:12	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Member	Sell
09:04:34	\$ / R On 12-Jun-09			Currency Future	1	2,000	17.10	Client	Buy
09:05:42	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
09:06:15	\$ / R On 12-Jun-09			Currency Future	1	20,000	171.06	Client	Buy
09:07:26	\$ / R On 12-Jun-09			Currency Future	1	4,403,000	0.00	Client	Sell
09:07:26	\$ / R On 12-Jun-09			Currency Future	1	4,403,000	37,480.54	Client	Buy
09:08:51	\$ / R On 12-Jun-09			Currency Future	1	113,000	963.61	Member	Buy
09:08:51	\$ / R On 12-Jun-09			Currency Future	1	113,000	0.00	Client	Sell
09:13:30	\$ / R On 12-Jun-09			Currency Future	1	5,000	42.57	Member	Buy
09:13:43	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
09:15:30	\$ / R On 12-Jun-09			Currency Future	1	50,000	426.25	Member	Buy
09:16:45	\$ / R On 12-Jun-09			Currency Future	1	189,000	1,616.14	Member	Buy
09:17:43	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
09:17:43	\$ / R On 12-Jun-09			Currency Future	1	10,000	85.20	Client	Buy
09:20:12	\$ / R On 12-Jun-09			Currency Future	1	15,000	0.00	Member	Sell
09:20:55	\$ / R On 12-Jun-09			Currency Future	1	300,000	0.00	Member	Sell
09:21:52	\$ / R On 12-Jun-09			Currency Future	1	2,000,000	0.00	Member	Sell
09:21:52	\$ / R On 12-Jun-09			Currency Future	1	2,000,000	17,234.00	Client	Buy
09:22:45	\$ / R On 12-Jun-09			Currency Future	1	4,403,000	37,502.55	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:22:45	\$ / R On 12-Jun-09			Currency Future	1	4,403,000	0.00	Client	Sell
09:25:06	\$ / R On 12-Jun-09			Currency Future	1	15,000	0.00	Member	Sell
09:25:07	\$ / R On 12-Jun-09			Currency Future	1	10,000	85.20	Client	Buy
09:25:07	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
09:25:18	\$ / R On 12-Jun-09			Currency Future	1	2,000	17.04	Client	Buy
09:25:18	\$ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Client	Sell
09:26:05	\$ / R On 12-Jun-09			Currency Future	1	22,000	187.44	Client	Buy
09:26:05	\$ / R On 12-Jun-09			Currency Future	1	22,000	0.00	Client	Sell
09:27:22	\$ / R On 12-Jun-09			Currency Future	1	206,000	1,755.12	Client	Buy
09:28:34	\$ / R On 12-Jun-09			Currency Future	1	4,000	34.03	Client	Buy
09:28:34	\$ / R On 12-Jun-09			Currency Future	1	4,000	0.00	Client	Sell
09:28:40	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Client	Sell
09:29:11	\$ / R On 12-Jun-09			Currency Future	1	60,000	0.00	Client	Sell
09:29:42	\$ / R On 12-Jun-09			Currency Future	1	65,000	0.00	Client	Sell
09:29:44	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
09:30:44	\$ / R On 14-Sep-09			Currency Future	1	8,000	0.00	Client	Sell
09:30:49	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
09:32:02	\$ / R On 12-Jun-09			Currency Future	1	585,000	0.00	Member	Sell
09:33:45	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Client	Sell
09:35:34	\$ / R On 12-Jun-09			Currency Future	1	189,000	0.00	Member	Sell
09:39:25	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
09:43:39	\$ / R On 12-Jun-09			Currency Future	1	2,000	17.00	Client	Buy
09:43:39	\$ / R On 12-Jun-09			Currency Future	1	3,000	25.50	Client	Buy
09:44:11	\$ / R On 12-Jun-09			Currency Future	1	5,000	42.50	Client	Buy
09:44:26	\$ / R On 12-Jun-09			Currency Future	1	250,000	0.00	Member	Sell
10:02:24	\$ / R On 12-Jun-09			Currency Future	1	50,000	429.33	Member	Buy
10:13:15	\$ / R On 12-Jun-09			Currency Future	1	250,000	2,129.83	Client	Buy
10:14:22	\$ / R On 12-Jun-09			Currency Future	1	20,000	170.57	Client	Buy
10:23:13	\$ / R On 12-Jun-09			Currency Future	1	30,000	0.00	Member	Sell
10:24:56	\$ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Member	Sell
10:25:36	\$ / R On 12-Jun-09			Currency Future	1	20,000	170.42	Client	Buy
10:26:21	\$ / R On 12-Jun-09			Currency Future	1	585,000	4,999.82	Member	Buy
10:30:15	\$ / R On 12-Jun-09			Currency Future	1	585,000	0.00	Member	Sell
10:30:15	\$ / R On 12-Jun-09			Currency Future	1	585,000	5,005.67	Client	Buy
10:31:59	\$ / R On 12-Jun-09			Currency Future	1	6,000	51.06	Client	Buy
10:32:04	\$ / R On 12-Jun-09			Currency Future	1	3,000	25.53	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
10:37:24	\$ / R On 12-Jun-09			Currency Future	1	11,000	0.00	Client	Sell
10:40:24	\$ / R On 12-Jun-09			Currency Future	1	30,000	255.82	Client	Buy
11:26:30	\$ / R On 12-Jun-09			Currency Future	1	15,000	128.07	Client	Buy
11:27:57	\$ / R On 12-Jun-09			Currency Future	1	2,000,000	17,050.40	Member	Buy
11:31:24	\$ / R On 12-Jun-09			Currency Future	1	2,000,000	0.00	Client	Sell
11:38:46	\$ / R On 12-Jun-09			Currency Future	1	300,000	2,580.00	Member	Buy
11:38:58	\$ / R On 12-Jun-09			Currency Future	1	15,000	129.16	Member	Buy
12:07:46	\$ / R On 12-Jun-09			Currency Future	1	20,000	170.50	Client	Buy
12:11:50	\$ / R On 12-Jun-09			Currency Future	1	5,000	42.64	Client	Buy
12:12:18	\$ / R On 12-Jun-09			Currency Future	1	3,000	25.56	Client	Buy
12:12:22	\$ / R On 12-Jun-09			Currency Future	1	50,000	426.00	Client	Buy
12:31:52	\$ / R On 12-Jun-09			Currency Future	1	5,000	42.68	Client	Buy
12:47:12	\$ / R On 14-Sep-09			Currency Future	1	2,000	17.34	Client	Buy
13:12:23	\$ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Member	Sell
13:16:03	\$ / R On 12-Jun-09			Currency Future	1	2,000	17.10	Member	Buy
13:45:45	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
13:45:45	\$ / R On 12-Jun-09			Currency Future	1	1,000	8.56	Client	Buy
13:49:06	\$ / R On 14-Sep-09			Currency Future	1	5,000	43.45	Client	Buy
13:57:54	\$ / R On 12-Jun-09			Currency Future	1	1,000	8.55	Client	Buy
13:58:06	\$ / R On 12-Jun-09			Currency Future	1	1,000	8.54	Client	Buy
14:02:36	\$ / R On 12-Jun-09			Currency Future	1	1,000	8.54	Client	Buy
14:03:29	\$ / R On 12-Jun-09			Currency Future	1	8,000	0.00	Client	Sell
14:03:29	\$ / R On 12-Jun-09			Currency Future	1	8,000	68.32	Client	Buy
14:20:34	\$ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Client	Sell
14:30:02	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
14:30:02	\$ / R On 12-Jun-09			Currency Future	1	1,000	8.54	Client	Buy
14:35:36	\$ / R On 12-Jun-09			Currency Future	1	30,000	256.20	Client	Buy
14:35:36	\$ / R On 12-Jun-09			Currency Future	1	30,000	0.00	Client	Sell
14:36:02	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
14:36:02	\$ / R On 12-Jun-09			Currency Future	1	1,000	8.54	Client	Buy
14:43:26	\$ / R On 12-Jun-09			Currency Future	1	90,000	768.60	Client	Buy
14:43:26	\$ / R On 12-Jun-09			Currency Future	1	90,000	0.00	Client	Sell
14:56:04	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
15:00:57	\$ / R On 14-Sep-09			Currency Future	1	6,700,000	0.00	Member	Sell
15:02:17	\$ / R On 12-Jun-09			Currency Future	1	40,000,000	0.00	Member	Sell
15:08:31	\$ / R On 14-Sep-09			Currency Future	1	6,700,000	58,361.02	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:09:30	\$ / R On 12-Jun-09			Currency Future	1	40,000,000	342,000.00	Client	Buy
15:25:04	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Member	Sell
15:25:42	\$ / R On 12-Jun-09			Currency Future	1	50,000	428.88	Member	Buy
15:26:41	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Member	Sell
15:26:41	\$ / R On 14-Sep-09			Currency Future	1	5,000	43.59	Client	Buy
15:26:54	\$ / R On 12-Jun-09			Currency Future	1	50,000	429.38	Client	Buy
15:26:54	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Member	Sell
15:31:26	\$ / R On 12-Jun-09			Currency Future	1	500,000	0.00	Member	Sell
15:36:35	\$ / R On 12-Jun-09			Currency Future	1	500,000	4,289.75	Client	Buy
15:49:50	\$ / R On 12-Jun-09			Currency Future	1	15,000	129.16	Member	Buy
15:51:56	\$ / R On 12-Jun-09			Currency Future	1	84,000	0.00	Member	Sell
15:53:43	\$ / R On 12-Jun-09			Currency Future	1	84,000	719.71	Member	Buy
16:15:40	\$ / R On 12-Jun-09			Currency Future	1	1,000	8.57	Client	Buy
16:39:40	\$ / R On 12-Jun-09			Currency Future	1	10,000	85.50	Client	Buy
16:39:41	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Member	Sell
16:49:14	\$ / R On 12-Jun-09			Currency Future	1	10,000	85.68	Client	Buy
16:53:00	\$ / R On 12-Jun-09			Currency Future	1	3,000	0.00	Client	Sell
16:53:00	\$ / R On 12-Jun-09			Currency Future	1	3,000	25.65	Client	Buy
16:55:26	\$ / R On 12-Jun-09			Currency Future	1	2,000	17.10	Client	Buy
16:55:26	\$ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Client	Sell

Total for \$ / R Currency Future:

117 126,649,000 546,413.82

09:27:27	£ / R On 12-Jun-09			Currency Future	1	250,000	3,175.00	Client	Buy
10:04:25	£ / R On 12-Jun-09			Currency Future	1	15,000	189.90	Client	Buy
10:04:25	£ / R On 12-Jun-09			Currency Future	1	15,000	0.00	Client	Sell
11:34:23	£ / R On 12-Jun-09			Currency Future	1	11,000	139.26	Client	Buy
11:34:23	£ / R On 12-Jun-09			Currency Future	1	11,000	0.00	Client	Sell
12:46:21	£ / R On 12-Jun-09			Currency Future	1	224,000	2,835.84	Client	Buy
14:35:47	£ / R On 14-Dec-09			Currency Future	1	1,000,000	13,127.00	Client	Buy
14:35:47	£ / R On 14-Dec-09			Currency Future	1	1,000,000	0.00	Client	Sell
15:21:21	£ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
15:21:21	£ / R On 12-Jun-09			Currency Future	1	5,000	63.15	Client	Buy
15:24:41	£ / R On 12-Jun-09			Currency Future	1	5,000	63.15	Client	Buy
15:24:41	£ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:21:26	£ / R On 12-Jun-09			Currency Future	1	25,000	0.00	Member	Sell
16:25:17	£ / R On 12-Jun-09			Currency Future	1	100,000	1,263.07	Member	Buy
16:25:32	£ / R On 12-Jun-09			Currency Future	1	100,000	0.00	Member	Sell
16:34:09	£ / R On 12-Jun-09			Currency Future	1	25,000	315.68	Member	Buy
Total for £ / R Currency Future:					16	2,796,000	21,172.05		
09:43:59	€ / R On 12-Jun-09			Currency Future	1	250,000	0.00	Member	Sell
10:13:33	€ / R On 12-Jun-09			Currency Future	1	250,000	2,848.58	Client	Buy
11:33:23	€ / R On 14-Sep-09			Currency Future	1	1,050,000	12,182.31	Client	Buy
11:33:23	€ / R On 14-Sep-09			Currency Future	1	1,050,000	0.00	Client	Sell
12:43:49	€ / R On 14-Sep-09			Currency Future	1	3,000	34.67	Client	Buy
13:03:48	€ / R On 14-Sep-09			Currency Future	1	5,100,000	0.00	Member	Sell
13:49:12	€ / R On 14-Sep-09			Currency Future	1	180,000	0.00	Member	Sell
13:51:37	€ / R On 14-Sep-09			Currency Future	1	180,000	2,075.89	Client	Buy
13:57:24	€ / R On 14-Sep-09			Currency Future	1	5,100,000	58,786.68	Client	Buy
Total for € / R Currency Future:					9	13,163,000	75,928.12		
16:38:39	ALBI On 07-May-09			Index Future	1	350,000	0.00	Member	Buy
16:38:39	ALBI On 07-May-09			Index Future	1	350,000	0.00	Client	Sell
16:39:05	ALBI On 07-May-09			Index Future	1	350,000	0.00	Client	Sell
16:39:05	ALBI On 07-May-09			Index Future	1	350,000	0.00	Member	Buy
Total for ALBI Index Future:					4	1,400,000	0.00		
09:36:48	ZAAD On 14-Sep-09			Currency Future	1	800,000	0.00	Member	Sell
10:28:37	ZAAD On 14-Sep-09			Currency Future	1	800,000	5,054.00	Member	Buy
10:30:29	ZAAD On 14-Sep-09			Currency Future	1	800,000	0.00	Member	Sell
10:30:29	ZAAD On 14-Sep-09			Currency Future	1	800,000	5,062.00	Client	Buy
Total for ZAAD Currency Future:					4	3,200,000	10,116.00		

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:					150	147,208,000	653,629.99		
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