



Derivatives Matched Trades Report

Report for 28/04/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:18:04	\$ / R On 14-Sep-09			Currency Future	1	20,000	182.23	Client	Buy
09:18:18	\$ / R On 12-Jun-09			Currency Future	1	50,000	445.91	Member	Buy
09:23:22	\$ / R On 12-Jun-09			Currency Future	1	9,000	0.00	Client	Sell
09:40:23	\$ / R On 12-Jun-09			Currency Future	1	700,000	6,254.85	Member	Buy
09:44:47	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Client	Sell
10:28:46	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Member	Sell
10:29:05	\$ / R On 12-Jun-09			Currency Future	1	100,000	895.00	Client	Buy
11:01:19	\$ / R On 12-Jun-09			Currency Future	1	5,000	44.79	Client	Buy
11:01:57	\$ / R On 12-Jun-09			Currency Future	1	4,000	0.00	Member	Sell
11:04:27	\$ / R On 12-Jun-09			Currency Future	1	4,000	35.81	Member	Buy
11:05:30	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Member	Sell
11:05:49	\$ / R On 12-Jun-09			Currency Future	1	1,000	8.95	Member	Buy
11:50:36	\$ / R On 12-Jun-09			Currency Future	1	10,000	89.73	Client	Buy
13:16:06	\$ / R On 12-Jun-09			Currency Future	1	100,000	892.00	Client	Buy
13:18:13	\$ / R On 12-Jun-09			Currency Future	1	2,000	17.80	Client	Buy
13:18:13	\$ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Client	Sell
13:20:48	\$ / R On 12-Jun-09			Currency Future	1	8,000	0.00	Client	Sell
13:21:14	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
13:21:41	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
13:29:00	\$ / R On 12-Jun-09			Currency Future	1	7,000	0.00	Client	Sell
13:30:04	\$ / R On 12-Jun-09			Currency Future	1	37,000	0.00	Client	Sell
14:43:10	\$ / R On 12-Jun-09			Currency Future	1	5,000	44.50	Client	Buy
14:54:12	\$ / R On 12-Jun-09			Currency Future	1	2,000	17.72	Client	Buy
14:54:12	\$ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Client	Sell
15:00:57	\$ / R On 12-Jun-09			Currency Future	1	3,000	26.58	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:02:59	\$ / R On 12-Jun-09			Currency Future	1	3,000	0.00	Client	Sell
15:03:04	\$ / R On 12-Jun-09			Currency Future	1	6,000	0.00	Client	Sell
15:03:04	\$ / R On 12-Jun-09			Currency Future	1	6,000	52.92	Client	Buy
15:06:01	\$ / R On 12-Jun-09			Currency Future	1	30,000	266.10	Client	Buy
15:08:40	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
15:31:40	\$ / R On 12-Jun-09			Currency Future	1	2,000,000	0.00	Member	Sell
15:35:26	\$ / R On 12-Jun-09			Currency Future	1	3,000	0.00	Client	Sell
15:35:26	\$ / R On 12-Jun-09			Currency Future	1	3,000	26.49	Client	Buy
15:53:12	\$ / R On 12-Jun-09			Currency Future	1	94,000	0.00	Client	Sell
15:53:12	\$ / R On 12-Jun-09			Currency Future	1	6,000	0.00	Client	Sell
15:53:12	\$ / R On 12-Jun-09			Currency Future	1	94,000	829.08	Client	Buy
15:59:19	\$ / R On 12-Jun-09			Currency Future	1	6,000	52.92	Client	Buy
15:59:19	\$ / R On 12-Jun-09			Currency Future	1	6,000	0.00	Client	Sell
16:00:47	\$ / R On 12-Jun-09			Currency Future	1	10,000	88.18	Client	Buy
16:01:03	\$ / R On 12-Jun-09			Currency Future	1	5,000	44.02	Client	Buy
16:01:07	\$ / R On 12-Jun-09			Currency Future	1	2,000	17.60	Client	Buy
16:01:40	\$ / R On 12-Jun-09			Currency Future	1	6,000	0.00	Client	Sell
16:04:01	\$ / R On 12-Jun-09			Currency Future	1	5,000	43.93	Client	Buy
16:04:01	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
16:04:37	\$ / R On 12-Jun-09			Currency Future	1	6,000	0.00	Client	Sell
16:08:24	\$ / R On 12-Jun-09			Currency Future	1	39,000	0.00	Client	Sell
16:08:50	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
16:09:58	\$ / R On 12-Jun-09			Currency Future	1	12,000	0.00	Client	Sell
16:20:40	\$ / R On 12-Jun-09			Currency Future	1	20,000	176.05	Client	Buy
16:23:42	\$ / R On 12-Jun-09			Currency Future	1	5,000	43.93	Client	Buy
16:28:29	\$ / R On 12-Jun-09			Currency Future	1	2,000	17.54	Client	Buy
16:30:52	\$ / R On 12-Jun-09			Currency Future	1	15,000	131.66	Client	Buy
16:31:04	\$ / R On 12-Jun-09			Currency Future	1	700,000	0.00	Client	Sell
16:31:08	\$ / R On 12-Jun-09			Currency Future	1	2,000,000	17,711.40	Client	Buy
16:32:35	\$ / R On 12-Jun-09			Currency Future	1	5,000	43.90	Client	Buy
16:32:50	\$ / R On 12-Jun-09			Currency Future	1	1,000	8.77	Client	Buy
16:35:50	\$ / R On 14-Dec-09			Currency Future	1	61,000	0.00	Client	Sell
16:36:51	\$ / R On 12-Jun-09			Currency Future	1	3,000	0.00	Client	Sell
16:36:51	\$ / R On 12-Jun-09			Currency Future	1	3,000	26.31	Client	Buy
16:36:59	\$ / R On 12-Jun-09			Currency Future	1	97,000	0.00	Client	Sell
16:42:49	\$ / R On 12-Jun-09			Currency Future	1	2,000	17.55	Client	Buy

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16:47:51	\$ / R On 12-Jun-09			Currency Future	1	3,000	0.00	Client	Sell
16:51:02	\$ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Client	Sell
16:51:02	\$ / R On 12-Jun-09			Currency Future	1	20,000	176.05	Client	Buy
16:53:32	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
17:01:15	\$ / R On 12-Jun-09			Currency Future	1	17,000	0.00	Member	Sell
17:01:22	\$ / R On 12-Jun-09			Currency Future	1	17,000	150.60	Client	Buy
Total for \$ / R Currency Future:					67	6,487,000	28,880.87		
09:51:11	£ / R On 12-Jun-09			Currency Future	1	3,000	39.22	Client	Buy
10:35:06	£ / R On 14-Sep-09			Currency Future	1	2,000	26.46	Client	Buy
10:35:06	£ / R On 14-Sep-09			Currency Future	1	2,000	26.46	Client	Buy
10:35:36	£ / R On 12-Jun-09			Currency Future	1	25,000	0.00	Member	Sell
13:12:00	£ / R On 14-Sep-09			Currency Future	1	2,000	26.53	Client	Buy
14:01:59	£ / R On 12-Jun-09			Currency Future	1	25,000	323.55	Member	Buy
15:05:41	£ / R On 14-Sep-09			Currency Future	1	2,000	26.36	Client	Buy
15:47:07	£ / R On 14-Dec-09			Currency Future	1	25,000	333.72	Client	Buy
15:58:40	£ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
16:30:26	£ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
Total for £ / R Currency Future:					10	101,000	802.29		
09:14:41	€ / R On 12-Jun-09			Currency Future	1	8,000	93.60	Client	Buy
09:17:59	€ / R On 14-Dec-09			Currency Future	1	1,000	0.00	Client	Sell
10:39:28	€ / R On 12-Jun-09			Currency Future	1	15,000	0.00	Client	Sell
11:31:59	€ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
13:28:54	€ / R On 12-Jun-09			Currency Future	1	10,000	115.90	Client	Buy
13:28:54	€ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
15:06:44	€ / R On 12-Jun-09			Currency Future	1	30,000	0.00	Client	Sell
15:21:35	€ / R On 12-Jun-09			Currency Future	1	8,000	92.58	Client	Buy
15:33:45	€ / R On 12-Jun-09			Currency Future	1	100,000	1,151.00	Member	Buy
15:43:04	€ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
16:03:12	€ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
16:07:35	€ / R On 12-Jun-09			Currency Future	1	15,000	172.35	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:09:07	€ / R On 12-Jun-09			Currency Future	1	100,000	0.00	Client	Sell
16:13:17	€ / R On 12-Jun-09			Currency Future	1	15,000	0.00	Client	Sell
16:29:13	€ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Client	Sell
Total for € / R Currency Future:					15	387,000	1,625.43		
14:23:50	R157 On 07-May-09			Bond Future	1	4,000,000	51,997.92	Member	Buy
14:41:27	R157 On 07-May-09			Bond Future	1	4,000,000	0.00	Member	Sell
Total for R157 Bond Future:					2	8,000,000	51,997.92		
12:36:42	R186 On 05-Nov-09	8.75	Put	Option on Bond Future	1	24,000,000	0.00	Member	Buy
12:41:49	R186 On 05-Nov-09	7.75	Call	Option on Bond Future	1	24,000,000	0.00	Member	Buy
12:47:03	R186 On 05-Nov-09	8.75	Put	Option on Bond Future	1	24,000,000	0.00	Member	Sell
12:47:19	R186 On 05-Nov-09	7.75	Call	Option on Bond Future	1	24,000,000	0.00	Member	Sell
Total for R186 Bond Future:					4	96,000,000	0.00		
09:43:05	R206 On 07-May-09			Bond Future	1	120,000,000	1,207,039.56		Buy
09:43:05	R206 On 07-May-09			Bond Future	1	120,000,000	0.00	Client	Sell
Total for R206 Bond Future:					2	240,000,000	1,207,039.56		
09:14:47	ZAAD On 12-Jun-09			Currency Future	1	121,000	0.00	Client	Sell
09:18:04	ZAAD On 14-Sep-09			Currency Future	1	21,000	0.00	Client	Sell
11:53:10	ZAAD On 12-Jun-09			Currency Future	1	100,000	0.00	Client	Sell
15:40:33	ZAAD On 14-Dec-09			Currency Future	1	20,000	127.00	Client	Buy
15:44:30	ZAAD On 14-Dec-09			Currency Future	1	20,000	126.92	Client	Buy
Total for ZAAD Currency Future:					5	282,000	253.92		
Grand Total for all Instruments:					105	351,257,000	1,290,600.00		