



Derivatives Matched Trades Report

Report for 29/04/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:21:29	\$ / R On 12-Jun-09			Currency Future	1	1,040,000	9,115.60	Member	Buy
09:08:10	\$ / R On 14-Sep-09			Currency Future	1	5,000	44.35	Client	Buy
09:09:47	\$ / R On 12-Jun-09			Currency Future	1	30,000	261.44	Member	Buy
09:10:06	\$ / R On 12-Jun-09			Currency Future	1	100,000	870.50	Member	Buy
09:10:06	\$ / R On 12-Jun-09			Currency Future	1	100,000	0.00	Client	Sell
09:10:40	\$ / R On 12-Jun-09			Currency Future	1	30,000	0.00	Client	Sell
09:10:59	\$ / R On 12-Jun-09			Currency Future	1	2,000	17.44	Client	Buy
09:10:59	\$ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Client	Sell
09:11:03	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
09:11:57	\$ / R On 12-Jun-09			Currency Future	1	1,040,000	0.00	Member	Sell
09:12:28	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Client	Sell
09:20:59	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
09:26:46	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
09:26:46	\$ / R On 12-Jun-09			Currency Future	1	1,000	8.70	Client	Buy
09:27:47	\$ / R On 14-Sep-09			Currency Future	1	14,000	0.00	Client	Sell
09:28:57	\$ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Client	Sell
09:28:57	\$ / R On 12-Jun-09			Currency Future	1	2,000	17.40	Client	Buy
09:31:38	\$ / R On 12-Jun-09			Currency Future	1	8,000	69.60	Client	Buy
09:31:38	\$ / R On 12-Jun-09			Currency Future	1	1,000	8.70	Client	Buy
09:31:38	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
09:31:38	\$ / R On 12-Jun-09			Currency Future	1	8,000	0.00	Client	Sell
09:32:32	\$ / R On 14-Sep-09			Currency Future	1	20,000	0.00	Client	Sell
09:34:12	\$ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Client	Sell
09:34:29	\$ / R On 14-Sep-09			Currency Future	1	36,000	0.00	Client	Sell
09:34:39	\$ / 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
09:34:39	\$ / R On 12-Jun-09			Currency Future	1	1,000	8.70	Client	Buy
09:34:39	\$ / R On 12-Jun-09			Currency Future	1	3,000	26.10	Client	Buy
09:34:39	\$ / R On 12-Jun-09			Currency Future	1	3,000	0.00	Client	Sell
09:36:12	\$ / R On 14-Sep-09			Currency Future	1	14,000	0.00	Client	Sell
09:36:53	\$ / R On 12-Jun-09			Currency Future	1	31,000	0.00	Client	Sell
09:39:35	\$ / R On 14-Sep-09			Currency Future	1	9,000	0.00	Client	Sell
09:40:11	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
09:41:00	\$ / R On 12-Jun-09			Currency Future	1	89,000	0.00	Client	Sell
09:41:04	\$ / R On 12-Jun-09			Currency Future	1	200,000	0.00	Client	Sell
09:44:50	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
09:47:55	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
09:49:45	\$ / R On 12-Jun-09			Currency Future	1	9,000	0.00	Client	Sell
09:52:59	\$ / R On 14-Sep-09			Currency Future	1	20,000	176.20	Client	Buy
09:53:17	\$ / R On 12-Jun-09			Currency Future	1	7,000	0.00	Client	Sell
09:53:17	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
09:53:28	\$ / R On 12-Jun-09			Currency Future	1	17,000	147.83	Member	Buy
09:54:28	\$ / R On 12-Jun-09			Currency Future	1	17,000	0.00	Client	Sell
09:55:58	\$ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Client	Sell
09:59:47	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
09:59:47	\$ / R On 12-Jun-09			Currency Future	1	5,000	43.45	Client	Buy
10:04:15	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Client	Sell
10:06:54	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
10:06:54	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
10:06:54	\$ / R On 12-Jun-09			Currency Future	1	5,000	43.45	Client	Buy
10:06:54	\$ / R On 12-Jun-09			Currency Future	1	5,000	43.45	Client	Buy
10:08:19	\$ / R On 12-Jun-09			Currency Future	1	20,000	174.00	Client	Buy
10:09:36	\$ / R On 12-Jun-09			Currency Future	1	20,000	173.65	Client	Buy
10:09:36	\$ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Client	Sell
10:10:17	\$ / R On 12-Jun-09			Currency Future	1	15,000	130.23	Member	Buy
10:12:35	\$ / R On 12-Jun-09			Currency Future	1	196,000	0.00	Client	Sell
10:13:19	\$ / R On 12-Jun-09			Currency Future	1	15,000	0.00	Client	Sell
10:31:18	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
10:32:49	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
11:07:58	\$ / R On 12-Jun-09			Currency Future	1	3,000	0.00	Client	Sell
12:18:39	\$ / R On 12-Jun-09			Currency Future	1	200,000	1,738.62	Member	Buy
13:12:50	\$ / R On 12-Jun-09			Currency Future	1	200,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
13:13:28	\$ / R On 12-Jun-09			Currency Future	1	10,000	86.95	Client	Buy
13:14:34	\$ / R On 12-Jun-09			Currency Future	1	5,000	43.45	Client	Buy
13:24:08	\$ / R On 12-Jun-09			Currency Future	1	10,000	86.60	Client	Buy
13:24:11	\$ / R On 12-Jun-09			Currency Future	1	10,000	86.60	Client	Buy
13:24:20	\$ / R On 12-Jun-09			Currency Future	1	10,000	86.54	Client	Buy
13:24:24	\$ / R On 12-Jun-09			Currency Future	1	1,000	8.65	Client	Buy
13:25:25	\$ / R On 12-Jun-09			Currency Future	1	3,000	25.95	Client	Buy
13:25:38	\$ / R On 12-Jun-09			Currency Future	1	100,000	865.00	Client	Buy
13:29:52	\$ / R On 12-Jun-09			Currency Future	1	25,000	215.75	Client	Buy
13:30:52	\$ / R On 12-Jun-09			Currency Future	1	4,000	34.46	Client	Buy
13:32:04	\$ / R On 12-Jun-09			Currency Future	1	1,000	8.60	Client	Buy
13:32:04	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
13:34:28	\$ / R On 12-Jun-09			Currency Future	1	5,000	43.02	Client	Buy
13:34:28	\$ / R On 12-Jun-09			Currency Future	1	3,000	0.00	Client	Sell
13:34:28	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
13:34:28	\$ / R On 12-Jun-09			Currency Future	1	3,000	25.81	Client	Buy
13:34:53	\$ / R On 12-Jun-09			Currency Future	1	11,000	94.60	Client	Buy
13:34:53	\$ / R On 12-Jun-09			Currency Future	1	11,000	0.00	Client	Sell
13:35:50	\$ / R On 14-Dec-09			Currency Future	1	10,000	88.80	Client	Buy
13:42:14	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
13:42:14	\$ / R On 12-Jun-09			Currency Future	1	5,000	43.00	Client	Buy
13:42:50	\$ / R On 14-Sep-09			Currency Future	1	25,000	219.00	Client	Buy
13:43:38	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
13:44:58	\$ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Client	Sell
13:56:43	\$ / R On 12-Jun-09			Currency Future	1	25,000	215.25	Client	Buy
14:03:11	\$ / R On 12-Jun-09			Currency Future	1	4,000	34.40	Client	Buy
14:03:11	\$ / R On 12-Jun-09			Currency Future	1	4,000	0.00	Client	Sell
14:03:16	\$ / R On 12-Jun-09			Currency Future	1	191,000	1,642.60	Client	Buy
14:05:41	\$ / R On 12-Jun-09			Currency Future	1	89,000	764.51	Client	Buy
14:05:41	\$ / R On 12-Jun-09			Currency Future	1	11,000	94.49	Client	Buy
14:05:41	\$ / R On 12-Jun-09			Currency Future	1	89,000	0.00	Client	Sell
14:05:41	\$ / R On 12-Jun-09			Currency Future	1	11,000	0.00	Client	Sell
14:07:27	\$ / R On 12-Jun-09			Currency Future	1	3,750,000	0.00	Member	Sell
14:08:54	\$ / R On 12-Jun-09			Currency Future	1	3,000	25.86	Client	Buy
14:11:56	\$ / R On 12-Jun-09			Currency Future	1	3,750,000	32,274.38	Member	Buy
14:19:32	\$ / R On 12-Jun-09			Currency Future	1	1,000	8.62	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
14:19:32	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
14:28:42	\$ / R On 12-Jun-09			Currency Future	1	4,000	0.00	Client	Sell
14:28:42	\$ / R On 12-Jun-09			Currency Future	1	4,000	34.37	Client	Buy
14:36:53	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
14:36:53	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
14:39:36	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Client	Sell
14:40:24	\$ / R On 12-Jun-09			Currency Future	1	10,000	86.50	Client	Buy
14:46:59	\$ / R On 12-Jun-09			Currency Future	1	20,000	172.90	Client	Buy
14:54:13	\$ / R On 12-Jun-09			Currency Future	1	6,000	51.84	Client	Buy
15:03:49	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
15:14:12	\$ / R On 12-Jun-09			Currency Future	1	100,000	861.65	Client	Buy
15:14:12	\$ / R On 12-Jun-09			Currency Future	1	257,000	2,214.44	Client	Buy
15:14:12	\$ / R On 12-Jun-09			Currency Future	1	490,000	4,222.09	Client	Buy
15:14:12	\$ / R On 12-Jun-09			Currency Future	1	460,000	3,963.59	Client	Buy
15:14:12	\$ / R On 12-Jun-09			Currency Future	1	38,000	327.43	Client	Buy
15:14:12	\$ / R On 12-Jun-09			Currency Future	1	100,000	0.00	Member	Sell
15:14:12	\$ / R On 12-Jun-09			Currency Future	1	490,000	0.00	Member	Sell
15:14:12	\$ / R On 12-Jun-09			Currency Future	1	38,000	0.00	Member	Sell
15:14:12	\$ / R On 12-Jun-09			Currency Future	1	257,000	0.00	Member	Sell
15:14:12	\$ / R On 12-Jun-09			Currency Future	1	460,000	0.00	Member	Sell
15:19:46	\$ / R On 12-Jun-09			Currency Future	1	1,168,000	0.00	Client	Sell
15:19:46	\$ / R On 12-Jun-09			Currency Future	1	1,168,000	10,085.68	Member	Buy
15:38:15	\$ / R On 12-Jun-09			Currency Future	1	5,000	43.22	Client	Buy
15:41:33	\$ / R On 12-Jun-09			Currency Future	1	257,000	0.00	Client	Sell
15:41:33	\$ / R On 12-Jun-09			Currency Future	1	257,000	2,211.87	Member	Buy
15:42:23	\$ / R On 12-Jun-09			Currency Future	1	210,000	1,809.47	Client	Buy
15:42:23	\$ / R On 12-Jun-09			Currency Future	1	210,000	0.00	Member	Sell
15:42:24	\$ / R On 12-Jun-09			Currency Future	1	2,195,000	0.00	Member	Sell
15:42:24	\$ / R On 12-Jun-09			Currency Future	1	2,195,000	18,913.22	Client	Buy
16:15:35	\$ / R On 12-Jun-09			Currency Future	1	5,000	43.15	Client	Buy
16:29:58	\$ / R On 12-Jun-09			Currency Future	1	2,500,000	21,514.00	Member	Buy
16:31:35	\$ / R On 12-Jun-09			Currency Future	1	2,500,000	0.00	Client	Sell
16:42:23	\$ / R On 12-Jun-09			Currency Future	1	7,000	60.48	Client	Buy
16:51:03	\$ / R On 14-Dec-09			Currency Future	1	125,000	1,105.76	Member	Buy
16:56:56	\$ / R On 14-Dec-09			Currency Future	1	125,000	0.00	Member	Sell
16:57:58	\$ / R On 14-Dec-09			Currency Future	1	125,000	1,104.51	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:57:58	\$ / R On 14-Dec-09			Currency Future	1	125,000	0.00	Client	Sell
16:58:46	\$ / R On 12-Jun-09			Currency Future	1	13,000	112.58	Client	Buy
16:58:47	\$ / R On 12-Jun-09			Currency Future	1	13,000	0.00	Member	Sell
Total for \$ / R Currency Future:					136	27,955,000	119,181.06		
09:08:25	£ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
09:10:16	£ / R On 12-Jun-09			Currency Future	1	30,000	384.83	Member	Buy
09:11:03	£ / R On 12-Jun-09			Currency Future	1	30,000	0.00	Client	Sell
09:26:21	£ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
09:26:29	£ / R On 14-Sep-09			Currency Future	1	1,000	12.97	Member	Buy
09:27:15	£ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
09:35:31	£ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Client	Sell
13:04:21	£ / R On 14-Sep-09			Currency Future	1	8,000	0.00	Member	Sell
13:05:46	£ / R On 14-Sep-09			Currency Future	1	8,000	104.24	Client	Buy
13:27:44	£ / R On 12-Jun-09			Currency Future	1	3,000	38.40	Client	Buy
14:00:56	£ / R On 12-Jun-09			Currency Future	1	2,000	25.45	Client	Buy
14:21:43	£ / R On 14-Dec-09			Currency Future	1	1,000,000	0.00	Member	Sell
14:58:32	£ / R On 12-Jun-09			Currency Future	1	8,000	0.00	Client	Sell
15:16:56	£ / R On 14-Dec-09			Currency Future	1	1,000,000	13,127.00	Client	Buy
16:22:36	£ / R On 12-Jun-09			Currency Future	1	221,000	2,804.38	Member	Buy
16:25:55	£ / R On 12-Jun-09			Currency Future	1	221,000	0.00	Client	Sell
Total for £ / R Currency Future:					16	2,559,000	16,497.28		
13:31:03	€ / R On 12-Jun-09			Currency Future	1	5,000	57.15	Client	Buy
13:47:10	€ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Client	Sell
13:53:20	€ / R On 12-Jun-09			Currency Future	1	30,000	0.00	Client	Sell
14:55:43	€ / R On 12-Jun-09			Currency Future	1	12,000	0.00	Client	Sell
16:11:54	€ / R On 14-Sep-09			Currency Future	1	1,050,000	0.00	Member	Sell
16:17:17	€ / R On 14-Sep-09			Currency Future	1	1,050,000	12,182.31	Client	Buy
Total for € / R Currency Future:					6	2,167,000	12,239.46		

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:51:12	ZAAD On 12-Jun-09			Currency Future	1	100,000	0.00	Client	Sell
14:17:20	ZAAD On 12-Jun-09			Currency Future	1	50,000	310.69	Client	Buy
Total for ZAAD Currency Future:					2	150,000	310.69		
Grand Total for all Instruments:					160	32,831,000	148,228.48		