



Derivatives Matched Trades Report

Report for 31/03/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:54:41	\$ / R On 12-Jun-09			Currency Future	1	300,000	2,944.56	Member	Buy
09:14:55	\$ / R On 12-Jun-09			Currency Future	1	15,000	0.00	Client	Sell
09:15:09	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
09:18:56	\$ / R On 12-Jun-09			Currency Future	1	300,000	0.00	Client	Sell
09:22:58	\$ / R On 12-Jun-09			Currency Future	1	300,000	2,988.12	Client	Buy
09:22:58	\$ / R On 12-Jun-09			Currency Future	1	300,000	0.00	Client	Sell
09:30:26	\$ / R On 12-Jun-09			Currency Future	1	4,676,000	0.00	Client	Sell
09:30:26	\$ / R On 12-Jun-09			Currency Future	1	4,676,000	45,591.00	Client	Buy
09:30:48	\$ / R On 12-Jun-09			Currency Future	1	586,000	0.00	Client	Sell
09:30:48	\$ / R On 12-Jun-09			Currency Future	1	586,000	5,713.50	Client	Buy
09:33:26	\$ / R On 12-Jun-09			Currency Future	1	80,000	783.80	Client	Buy
09:34:33	\$ / R On 12-Jun-09			Currency Future	1	80,000	0.00	Client	Sell
09:35:34	\$ / R On 12-Jun-09			Currency Future	1	80,000	0.00	Client	Sell
09:35:55	\$ / R On 12-Jun-09			Currency Future	1	70,000	0.00	Client	Sell
09:42:47	\$ / R On 12-Jun-09			Currency Future	1	10,000	97.80	Client	Buy
09:42:47	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
09:55:33	\$ / R On 12-Jun-09			Currency Future	1	4,676,000	0.00	Client	Sell
09:55:33	\$ / R On 12-Jun-09			Currency Future	1	4,676,000	45,684.52	Member	Buy
09:56:23	\$ / R On 12-Jun-09			Currency Future	1	586,000	0.00	Member	Sell
09:56:23	\$ / R On 12-Jun-09			Currency Future	1	586,000	5,725.22	Client	Buy
09:58:14	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	9,814.00	Member	Buy
09:58:14	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Client	Sell
10:33:01	\$ / R On 12-Jun-09			Currency Future	1	4,000	39.08	Client	Buy
10:41:21	\$ / R On 12-Jun-09			Currency Future	1	100,000	0.00	Member	Sell
10:45:30	\$ / R On 12-Jun-09			Currency Future	1	100,000	977.00	Client	Buy

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11:15:28	\$ / R On 12-Jun-09			Currency Future	1	500,000	0.00	Member	Sell
11:33:44	\$ / R On 12-Jun-09			Currency Future	1	3,000	29.31	Client	Buy
11:35:04	\$ / R On 12-Jun-09			Currency Future	1	79,000	771.32	Client	Buy
11:40:46	\$ / R On 12-Jun-09			Currency Future	1	1,000	9.75	Client	Buy
11:40:46	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
11:42:23	\$ / R On 12-Jun-09			Currency Future	1	2,000	19.50	Client	Buy
11:43:59	\$ / R On 12-Jun-09			Currency Future	1	2,000	19.49	Client	Buy
11:51:39	\$ / R On 12-Jun-09			Currency Future	1	20,000	194.70	Client	Buy
11:56:08	\$ / R On 12-Jun-09			Currency Future	1	500,000	4,888.55	Client	Buy
12:06:44	\$ / R On 12-Jun-09			Currency Future	1	30,000	0.00	Client	Sell
12:10:32	\$ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Member	Sell
12:10:56	\$ / R On 12-Jun-09			Currency Future	1	2,000	19.47	Member	Buy
12:31:27	\$ / R On 12-Jun-09			Currency Future	1	2,000	19.40	Client	Buy
12:32:31	\$ / R On 12-Jun-09			Currency Future	1	6,000	58.17	Client	Buy
13:06:51	\$ / R On 12-Jun-09			Currency Future	1	690,000	6,665.40	Member	Buy
13:24:51	\$ / R On 12-Jun-09			Currency Future	1	392,000	3,877.35	Client	Buy
13:24:51	\$ / R On 12-Jun-09			Currency Future	1	392,000	0.00	Client	Sell
13:32:12	\$ / R On 12-Jun-09			Currency Future	1	10,000	97.10	Client	Buy
14:00:13	\$ / R On 12-Jun-09			Currency Future	1	3,000	29.10	Client	Buy
14:01:07	\$ / R On 12-Jun-09			Currency Future	1	5,000	48.33	Client	Buy
14:05:31	\$ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Client	Sell
14:05:31	\$ / R On 12-Jun-09			Currency Future	1	20,000	193.00	Client	Buy
14:11:11	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
14:25:20	\$ / R On 12-Jun-09			Currency Future	1	5,000	48.20	Member	Buy
14:59:53	\$ / R On 12-Jun-09			Currency Future	1	2,000	19.26	Client	Buy
14:59:56	\$ / R On 12-Jun-09			Currency Future	1	15,000	144.38	Client	Buy
15:06:18	\$ / R On 12-Jun-09			Currency Future	1	690,000	0.00	Member	Sell
15:21:50	\$ / R On 14-Sep-09			Currency Future	1	30,000	292.50	Client	Buy
15:26:04	\$ / R On 12-Jun-09			Currency Future	1	8,000,000	76,808.00	Member	Buy
15:26:48	\$ / R On 12-Jun-09			Currency Future	1	8,000,000	0.00	Client	Sell
15:34:21	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
15:48:29	\$ / R On 12-Jun-09			Currency Future	1	7,069,000	67,894.21	Member	Buy
15:48:58	\$ / R On 12-Jun-09			Currency Future	1	7,069,000	0.00	Member	Sell
15:49:18	\$ / R On 12-Jun-09			Currency Future	1	15,000	0.00	Member	Sell
15:49:18	\$ / R On 12-Jun-09			Currency Future	1	15,000	146.36	Client	Buy
15:49:29	\$ / R On 12-Jun-09			Currency Future	1	15,000	145.05	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:49:29	\$ / R On 12-Jun-09			Currency Future	1	15,000	0.00	Member	Sell
15:50:18	\$ / R On 12-Jun-09			Currency Future	1	100,000	0.00	Member	Sell
16:11:43	\$ / R On 12-Jun-09			Currency Future	1	100,000	965.30	Client	Buy
16:28:23	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Member	Sell
16:29:44	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	9,647.90	Client	Buy
16:54:06	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Member	Sell
16:57:48	\$ / R On 12-Jun-09			Currency Future	1	5,000	48.27	Client	Buy
Total for \$ / R Currency Future:					68	60,645,000	293,457.97		
11:34:08	£ / R On 12-Jun-09			Currency Future	1	20,000	279.00	Client	Buy
11:42:37	£ / R On 12-Jun-09			Currency Future	1	2,000	27.86	Client	Buy
12:24:22	£ / R On 12-Jun-09			Currency Future	1	2,000	27.80	Client	Buy
14:00:19	£ / R On 12-Jun-09			Currency Future	1	15,000	207.75	Client	Buy
14:00:50	£ / R On 12-Jun-09			Currency Future	1	20,000	276.60	Client	Buy
15:03:50	£ / R On 12-Jun-09			Currency Future	1	2,000	27.55	Client	Buy
15:36:31	£ / R On 12-Jun-09			Currency Future	1	10,000	137.50	Client	Buy
Total for £ / R Currency Future:					7	71,000	984.06		
12:29:29	€ / R On 12-Jun-09			Currency Future	1	30,000	387.60	Client	Buy
14:14:13	€ / R On 12-Jun-09			Currency Future	1	20,000	256.80	Client	Buy
Total for € / R Currency Future:					2	50,000	644.40		
12:35:25	ALBI On 07-May-09			Index Future	1	40,000	0.00	Client	Sell
12:35:25	ALBI On 07-May-09			Index Future	1	40,000	0.00	Client	Buy
Total for ALBI Index Future:					2	80,000	0.00		
14:40:19	R157 On 07-May-09			Bond Future	1	5,000,000	62,577.26	Member	Buy
14:40:19	R157 On 07-May-09			Bond Future	1	5,000,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
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Total for R157 Bond Future:					2	10,000,000	62,577.26		
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Grand Total for all Instruments:					81	70,846,000	357,663.69		
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