



# Derivatives Matched Trades Report

Report for 16/04/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:57:08	\$ / R On 12-Jun-09			Currency Future	1	250,000	0.00	Member	Sell
09:01:18	\$ / R On 12-Jun-09			Currency Future	1	200,000	1,850.26	Member	Buy
09:04:48	\$ / R On 12-Jun-09			Currency Future	1	2,000	18.49	Client	Buy
09:08:09	\$ / R On 12-Jun-09			Currency Future	1	3,000,000	27,726.00	Member	Buy
09:12:33	\$ / R On 12-Jun-09			Currency Future	1	20,000	185.00	Client	Buy
09:32:16	\$ / R On 12-Jun-09			Currency Future	1	3,000,000	0.00	Client	Sell
10:08:56	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	9,214.00	Client	Buy
10:08:56	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Member	Sell
10:09:18	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Member	Sell
10:09:18	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	9,230.00	Client	Buy
10:20:29	\$ / R On 12-Jun-09			Currency Future	1	100,000	921.50	Client	Buy
10:28:49	\$ / R On 12-Jun-09			Currency Future	1	250,000	2,305.45	Client	Buy
10:36:51	\$ / R On 12-Jun-09			Currency Future	1	200,000	0.00	Client	Sell
10:49:15	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	9,174.80	Member	Buy
10:51:25	\$ / R On 12-Jun-09			Currency Future	1	2,000	18.32	Member	Buy
10:52:44	\$ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Member	Sell
11:00:54	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Client	Sell
12:32:27	\$ / R On 12-Jun-09			Currency Future	1	50,000	457.50	Client	Buy
12:40:50	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Member	Sell
13:27:59	\$ / R On 12-Jun-09			Currency Future	1	25,000	228.84	Client	Buy
13:49:57	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	9,158.80	Member	Buy
13:53:28	\$ / R On 12-Jun-09			Currency Future	1	10,000	91.51	Client	Buy
14:00:47	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
14:00:47	\$ / R On 12-Jun-09			Currency Future	1	1,000	9.14	Client	Buy
14:08:54	\$ / R On 12-Jun-09			Currency Future	1	1,000	9.13	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
14:11:14	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Client	Sell
14:19:58	\$ / R On 12-Jun-09			Currency Future	1	15,000	137.12	Client	Buy
14:20:37	\$ / R On 12-Jun-09			Currency Future	1	1,000	9.14	Client	Buy
14:25:09	\$ / R On 12-Jun-09			Currency Future	1	13,000	118.63	Client	Buy
14:31:28	\$ / R On 12-Jun-09			Currency Future	1	4,000	36.43	Client	Buy
14:31:34	\$ / R On 14-Sep-09			Currency Future	1	10,000	92.30	Client	Buy
14:32:15	\$ / R On 14-Sep-09			Currency Future	1	20,000	184.00	Client	Buy
14:37:45	\$ / R On 12-Jun-09			Currency Future	1	20,000	180.98	Client	Buy
14:41:58	\$ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Client	Sell
14:41:58	\$ / R On 12-Jun-09			Currency Future	1	2,000	18.00	Client	Buy
14:43:15	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Client	Sell
14:43:15	\$ / R On 12-Jun-09			Currency Future	1	50,000	450.01	Client	Buy
14:43:18	\$ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Client	Sell
14:43:18	\$ / R On 12-Jun-09			Currency Future	1	2,000	18.00	Client	Buy
14:43:27	\$ / R On 12-Jun-09			Currency Future	1	1,000	9.00	Client	Buy
14:44:28	\$ / R On 12-Jun-09			Currency Future	1	3,000	27.00	Client	Buy
14:44:28	\$ / R On 12-Jun-09			Currency Future	1	9,000	81.00	Client	Buy
14:44:28	\$ / R On 12-Jun-09			Currency Future	1	9,000	0.00	Client	Sell
14:44:28	\$ / R On 12-Jun-09			Currency Future	1	3,000	0.00	Client	Sell
14:45:22	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	0.00	Member	Sell
14:46:24	\$ / R On 14-Sep-09			Currency Future	1	5,000	45.80	Client	Buy
14:46:51	\$ / R On 12-Jun-09			Currency Future	1	7,000	63.00	Client	Buy
14:46:51	\$ / R On 12-Jun-09			Currency Future	1	7,000	0.00	Client	Sell
14:46:51	\$ / R On 12-Jun-09			Currency Future	1	23,000	0.00	Client	Sell
14:47:20	\$ / R On 12-Jun-09			Currency Future	1	4,000	0.00	Client	Sell
14:49:51	\$ / R On 12-Jun-09			Currency Future	1	5,000	45.00	Client	Buy
14:49:51	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
14:49:53	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	9,147.80	Client	Buy
14:50:33	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
14:50:33	\$ / R On 12-Jun-09			Currency Future	1	10,000	90.00	Client	Buy
14:52:43	\$ / R On 12-Jun-09			Currency Future	1	1,000	9.00	Client	Buy
14:52:43	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
14:52:44	\$ / R On 14-Dec-09			Currency Future	1	20,000	185.83	Client	Buy
14:54:10	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
14:54:10	\$ / R On 12-Jun-09			Currency Future	1	5,000	45.00	Client	Buy
14:54:39	\$ / R On 12-Jun-09			Currency Future	1	70,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
14:54:48	\$ / R On 12-Jun-09			Currency Future	1	70,000	629.64	Member	Buy
14:56:06	\$ / R On 12-Jun-09			Currency Future	1	70,000	0.00	Member	Sell
14:57:57	\$ / R On 12-Jun-09			Currency Future	1	34,000	0.00	Client	Sell
14:58:32	\$ / R On 12-Jun-09			Currency Future	1	3,000	0.00	Client	Sell
14:58:43	\$ / R On 12-Jun-09			Currency Future	1	4,000	0.00	Client	Sell
15:00:31	\$ / R On 12-Jun-09			Currency Future	1	100,000	901.20	Client	Buy
15:00:31	\$ / R On 12-Jun-09			Currency Future	1	100,000	0.00	Member	Sell
15:04:59	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
15:04:59	\$ / R On 12-Jun-09			Currency Future	1	5,000	45.00	Client	Buy
15:05:35	\$ / R On 12-Jun-09			Currency Future	1	60,000	0.00	Client	Sell
15:05:43	\$ / R On 14-Sep-09			Currency Future	1	14,000	128.25	Client	Buy
15:08:46	\$ / R On 12-Jun-09			Currency Future	1	6,000	0.00	Client	Sell
15:08:46	\$ / R On 12-Jun-09			Currency Future	1	6,000	54.00	Client	Buy
15:09:05	\$ / R On 12-Jun-09			Currency Future	1	1,000	9.00	Client	Buy
15:09:15	\$ / R On 12-Jun-09			Currency Future	1	30,000	0.00	Client	Sell
15:11:30	\$ / R On 12-Jun-09			Currency Future	1	20,000	180.10	Client	Buy
15:12:29	\$ / R On 12-Jun-09			Currency Future	1	1,000	9.00	Client	Buy
15:19:24	\$ / R On 12-Jun-09			Currency Future	1	6,000	0.00	Client	Sell
15:22:17	\$ / R On 12-Jun-09			Currency Future	1	8,000	72.00	Client	Buy
15:22:26	\$ / R On 12-Jun-09			Currency Future	1	100,000	0.00	Member	Sell
15:23:45	\$ / R On 12-Jun-09			Currency Future	1	100,000	901.39	Client	Buy
15:28:05	\$ / R On 12-Jun-09			Currency Future	1	4,000	36.06	Client	Buy
15:28:08	\$ / R On 12-Jun-09			Currency Future	1	3,000	27.00	Client	Buy
15:31:49	\$ / R On 12-Jun-09			Currency Future	1	2,000	18.00	Client	Buy
15:36:24	\$ / R On 12-Jun-09			Currency Future	1	41,000	0.00	Member	Sell
15:37:29	\$ / R On 12-Jun-09			Currency Future	1	41,000	369.86	Member	Buy
15:38:09	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Member	Sell
15:38:37	\$ / R On 12-Jun-09			Currency Future	1	32,000	0.00	Member	Sell
15:38:37	\$ / R On 12-Jun-09			Currency Future	1	32,000	288.93	Client	Buy
15:40:31	\$ / R On 12-Jun-09			Currency Future	1	10,000	90.29	Client	Buy
16:09:21	\$ / R On 12-Jun-09			Currency Future	1	4,000	0.00	Client	Sell
16:09:21	\$ / R On 12-Jun-09			Currency Future	1	4,000	36.20	Client	Buy
16:20:13	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Member	Sell
16:22:53	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	9,046.00	Client	Buy
16:34:26	\$ / R On 12-Jun-09			Currency Future	1	100,000	905.00	Member	Buy
16:44:10	\$ / R On 14-Sep-09			Currency Future	1	500,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:46:31	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Member	Sell
16:47:15	\$ / R On 14-Sep-09			Currency Future	1	500,000	4,592.85	Client	Buy
16:48:00	\$ / R On 12-Jun-09			Currency Future	1	10,000	90.67	Client	Buy
16:49:47	\$ / R On 14-Sep-09			Currency Future	1	500,000	0.00	Client	Sell
16:49:47	\$ / R On 14-Sep-09			Currency Future	1	500,000	4,592.85	Client	Buy
16:51:54	\$ / R On 12-Jun-09			Currency Future	1	18,000	162.18	Client	Buy
16:51:56	\$ / R On 12-Jun-09			Currency Future	1	18,000	0.00	Member	Sell
16:55:43	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Member	Sell
16:56:44	\$ / R On 12-Jun-09			Currency Future	1	10,000	90.59	Client	Buy
<b>Total for \$ / R Currency Future:</b>					<b>106</b>	<b>22,611,000</b>	<b>104,867.82</b>		
14:31:57	£ / R On 12-Jun-09			Currency Future	1	5,000	67.80	Client	Buy
14:41:18	£ / R On 12-Jun-09			Currency Future	1	125,000	1,675.39	Member	Buy
14:51:26	£ / R On 12-Jun-09			Currency Future	1	25,000	0.00	Member	Sell
14:57:59	£ / R On 12-Jun-09			Currency Future	1	125,000	0.00	Client	Sell
15:05:04	£ / R On 12-Jun-09			Currency Future	1	2,000	26.98	Client	Buy
15:09:43	£ / R On 12-Jun-09			Currency Future	1	2,000	26.92	Client	Buy
15:09:48	£ / R On 12-Jun-09			Currency Future	1	5,000	67.30	Client	Buy
16:16:04	£ / R On 12-Jun-09			Currency Future	1	25,000	336.15	Member	Buy
16:48:05	£ / R On 12-Jun-09			Currency Future	1	2,000	27.03	Client	Buy
<b>Total for £ / R Currency Future:</b>					<b>9</b>	<b>316,000</b>	<b>2,227.55</b>		
10:25:27	€ / R On 14-Sep-09			Currency Future	1	2,000	24.54	Client	Buy
12:12:37	€ / R On 12-Jun-09			Currency Future	1	50,000	604.30	Client	Buy
12:32:27	€ / R On 12-Jun-09			Currency Future	1	10,000	120.60	Client	Buy
12:33:07	€ / R On 12-Jun-09			Currency Future	1	5,000	60.10	Client	Buy
12:37:13	€ / R On 12-Jun-09			Currency Future	1	20,000	240.00	Client	Buy
12:37:55	€ / R On 12-Jun-09			Currency Future	1	100,000	1,206.30	Client	Buy
12:37:55	€ / R On 12-Jun-09			Currency Future	1	100,000	0.00	Member	Sell
12:38:33	€ / R On 12-Jun-09			Currency Future	1	250,000	0.00	Member	Sell
12:38:33	€ / R On 12-Jun-09			Currency Future	1	250,000	3,010.75	Client	Buy
14:32:09	€ / R On 12-Jun-09			Currency Future	1	5,000	60.00	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
14:32:09	€ / R On 12-Jun-09			Currency Future	1	5,000	59.95	Client	Buy
14:32:17	€ / R On 12-Jun-09			Currency Future	1	5,000	59.80	Client	Buy
14:37:14	€ / R On 12-Jun-09			Currency Future	1	5,000	59.60	Client	Buy
15:13:21	€ / R On 12-Jun-09			Currency Future	1	80,000	952.00	Client	Buy
16:11:21	€ / R On 12-Jun-09			Currency Future	1	200,000	0.00	Member	Sell
16:22:32	€ / R On 12-Jun-09			Currency Future	1	200,000	2,391.50	Client	Buy
16:37:45	€ / R On 12-Jun-09			Currency Future	1	15,000	179.37	Client	Buy
16:45:07	€ / R On 14-Sep-09			Currency Future	1	500,000	0.00	Member	Sell
16:48:08	€ / R On 14-Sep-09			Currency Future	1	500,000	6,058.05	Client	Buy
<b>Total for € / R Currency Future:</b>					<b>19</b>	<b>2,302,000</b>	<b>15,086.87</b>		
14:26:26	R204 On 07-May-09			Bond Future	1	1,000,000	10,022.35	Member	Buy
14:26:26	R204 On 07-May-09			Bond Future	1	1,000,000	0.00	Client	Sell
<b>Total for R204 Bond Future:</b>					<b>2</b>	<b>2,000,000</b>	<b>10,022.35</b>		
<b>Grand Total for all Instruments:</b>					<b>136</b>	<b>27,229,000</b>	<b>132,204.59</b>		