



# Derivatives Matched Trades Report

Report for 19/05/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:48:16	\$ / R On 14-Sep-09			Currency Future	1	2,000	17.39	Client	Buy
08:48:29	\$ / R On 14-Sep-09			Currency Future	1	2,000	17.39	Client	Buy
09:11:06	\$ / R On 12-Jun-09			Currency Future	1	12,000	0.00	Client	Sell
09:11:10	\$ / R On 14-Sep-09			Currency Future	1	15,000	0.00	Client	Sell
09:11:16	\$ / R On 14-Sep-09			Currency Future	1	15,000	130.09	Member	Buy
09:11:37	\$ / R On 14-Sep-09			Currency Future	1	15,000	0.00	Client	Sell
09:12:57	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Client	Sell
09:13:26	\$ / R On 12-Jun-09			Currency Future	1	6,000	0.00	Client	Sell
09:17:13	\$ / R On 12-Jun-09			Currency Future	1	6,000	0.00	Client	Sell
09:35:15	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
09:35:15	\$ / R On 12-Jun-09			Currency Future	1	5,000	42.60	Client	Buy
09:40:49	\$ / R On 14-Sep-09			Currency Future	1	4,000	0.00	Member	Sell
09:58:27	\$ / R On 12-Jun-09			Currency Future	1	1,000	8.53	Client	Buy
09:58:27	\$ / R On 14-Sep-09			Currency Future	1	10,000	86.63	Client	Buy
10:03:12	\$ / R On 12-Jun-09			Currency Future	1	700,000	5,949.16	Member	Buy
10:20:50	\$ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Client	Sell
10:20:58	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
10:27:04	\$ / R On 12-Jun-09			Currency Future	1	4,000,000	34,003.20	Member	Buy
10:32:48	\$ / R On 12-Jun-09			Currency Future	1	98,000	831.63	Member	Buy
10:32:48	\$ / R On 12-Jun-09			Currency Future	1	98,000	0.00	Client	Sell
10:33:25	\$ / R On 12-Jun-09			Currency Future	1	98,000	0.00	Client	Sell
10:33:25	\$ / R On 12-Jun-09			Currency Future	1	98,000	831.63	Member	Buy
10:39:06	\$ / R On 12-Jun-09			Currency Future	1	4,000,000	0.00	Client	Sell
10:39:22	\$ / R On 12-Jun-09			Currency Future	1	700,000	0.00	Client	Sell
10:46:37	\$ / R On 12-Jun-09			Currency Future	1	1,500,000	12,762.75	Client	Buy

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10:46:37	\$ / R On 12-Jun-09			Currency Future	1	1,500,000	0.00	Member	Sell
10:56:39	\$ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Member	Sell
11:01:07	\$ / R On 14-Sep-09			Currency Future	1	4,000	34.77	Client	Buy
11:27:03	\$ / R On 14-Sep-09	7.60	Call	Currency Future	1	13,157,000	0.00	Member	Sell
11:28:53	\$ / R On 14-Sep-09	8.75	Call	Currency Future	1	13,157,000	0.00	Member	Buy
11:31:13	\$ / R On 14-Dec-09	7.40	Call	Currency Future	1	13,513,000	0.00	Member	Sell
11:32:02	\$ / R On 14-Dec-09	8.90	Call	Currency Future	1	13,513,000	0.00	Member	Buy
12:20:45	\$ / R On 12-Jun-09			Currency Future	1	20,000	169.89	Member	Buy
12:22:27	\$ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Member	Sell
12:39:04	\$ / R On 14-Sep-09			Currency Future	1	8,000	69.20	Client	Buy
12:42:09	\$ / R On 12-Jun-09			Currency Future	1	15,000	0.00	Member	Sell
12:42:20	\$ / R On 14-Sep-09			Currency Future	1	520,000	0.00	Member	Sell
12:56:17	\$ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Client	Sell
13:17:48	\$ / R On 14-Sep-09			Currency Future	1	520,000	4,496.70	Client	Buy
13:21:23	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
13:32:58	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Member	Sell
13:41:17	\$ / R On 12-Jun-09			Currency Future	1	15,000	0.00	Client	Sell
13:53:15	\$ / R On 14-Sep-09			Currency Future	1	5,000	43.47	Client	Buy
14:04:06	\$ / R On 12-Jun-09			Currency Future	1	20,000	170.38	Client	Buy
14:04:25	\$ / R On 12-Jun-09			Currency Future	1	15,000	127.74	Client	Buy
14:04:45	\$ / R On 12-Jun-09			Currency Future	1	10,000	85.46	Client	Buy
14:25:31	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
14:52:25	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Member	Sell
15:05:19	\$ / R On 14-Sep-09			Currency Future	1	50,000	434.08	Member	Buy
15:08:12	\$ / R On 12-Jun-09			Currency Future	1	4,000	34.20	Client	Buy
15:08:12	\$ / R On 12-Jun-09			Currency Future	1	4,000	0.00	Client	Sell
15:14:57	\$ / R On 12-Jun-09			Currency Future	1	10,000	85.65	Client	Buy
15:14:57	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
15:16:37	\$ / R On 14-Dec-09	7.40	Call	Currency Future	1	13,513,000	0.00	Member	Buy
15:16:54	\$ / R On 14-Dec-09	8.90	Call	Currency Future	1	13,513,000	0.00	Member	Sell
15:18:18	\$ / R On 14-Sep-09	7.60	Call	Currency Future	1	13,157,000	0.00	Member	Buy
15:18:31	\$ / R On 14-Sep-09	8.75	Call	Currency Future	1	13,157,000	0.00	Member	Sell
16:37:06	\$ / R On 12-Jun-09			Currency Future	1	4,000	34.12	Client	Buy
16:38:54	\$ / R On 12-Jun-09			Currency Future	1	1,000	8.53	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
<b>Total for \$ / R Currency Future:</b>					<b>59</b>	<b>121,002,000</b>	<b>60,475.17</b>		
10:36:15	£ / R On 12-Jun-09			Currency Future	1	5,000	65.67	Member	Buy
10:37:10	£ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
11:10:38	£ / R On 12-Jun-09			Currency Future	1	5,905,000	77,489.54	Member	Buy
12:00:43	£ / R On 12-Jun-09			Currency Future	1	5,905,000	0.00	Client	Sell
<b>Total for £ / R Currency Future:</b>					<b>4</b>	<b>11,820,000</b>	<b>77,555.22</b>		
08:25:20	€ / R On 12-Jun-09			Currency Future	1	250,000	2,904.38	Client	Buy
08:25:20	€ / R On 12-Jun-09			Currency Future	1	250,000	0.00	Member	Sell
<b>Total for € / R Currency Future:</b>					<b>2</b>	<b>500,000</b>	<b>2,904.38</b>		
14:03:34	ALBI On 06-Aug-09			Index Future	1	10,000	0.00	Client	Sell
14:23:54	ALBI On 06-Aug-09			Index Future	1	10,000	0.00	Client	Buy
<b>Total for ALBI Index Future:</b>					<b>2</b>	<b>20,000</b>	<b>0.00</b>		
<b>Grand Total for all Instruments:</b>					<b>67</b>	<b>133,342,000</b>	<b>140,934.76</b>		