



# Derivatives Matched Trades Report

Report for 19/06/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:34:27	\$ / R On 14-Sep-09			Currency Future	1	114,000	940.50	Member	Buy
09:34:27	\$ / R On 14-Sep-09			Currency Future	1	114,000	0.00	Client	Sell
10:57:49	\$ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Member	Sell
10:58:16	\$ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Member	Sell
11:05:14	\$ / R On 14-Sep-09			Currency Future	1	100,000	821.85	Member	Buy
11:05:34	\$ / R On 14-Sep-09			Currency Future	1	100,000	824.95	Member	Buy
11:36:55	\$ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Member	Sell
11:45:09	\$ / R On 14-Sep-09			Currency Future	1	100,000	824.79	Member	Buy
13:30:37	\$ / R On 14-Sep-09			Currency Future	1	20,000	0.00	Member	Sell
13:43:00	\$ / R On 14-Sep-09			Currency Future	1	20,000	164.95	Client	Buy
14:32:48	\$ / R On 14-Sep-09			Currency Future	1	150,000	1,234.88	Client	Buy
14:32:58	\$ / R On 14-Sep-09			Currency Future	1	4,000	32.92	Client	Buy
14:33:01	\$ / R On 14-Sep-09			Currency Future	1	3,000	24.69	Client	Buy
<b>Total for \$ / R Currency Future:</b>					<b>13</b>	<b>1,025,000</b>	<b>4,869.53</b>		
12:28:12	£ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell
13:17:44	£ / R On 14-Sep-09			Currency Future	1	1,000	13.56	Client	Buy
<b>Total for £ / R Currency Future:</b>					<b>2</b>	<b>3,000</b>	<b>13.56</b>		
10:10:00	R157 On 06-Aug-09			Bond Future	1	126,000,000	0.00	Member	Sell
10:12:39	R157 On 06-Aug-09			Bond Future	1	126,000,000	1,639,754.80	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
<b>Total for R157 Bond Future:</b>					<b>2</b>	<b>252,000,000</b>	<b>1,639,754.80</b>		
10:10:00	R186 On 06-Aug-09			Bond Future	1	33,000,000	0.00	Member	Sell
10:14:43	R186 On 06-Aug-09			Bond Future	1	33,000,000	384,914.48	Client	Buy
<b>Total for R186 Bond Future:</b>					<b>2</b>	<b>66,000,000</b>	<b>384,914.48</b>		
10:10:00	R204 On 06-Aug-09			Bond Future	1	88,000,000	0.00	Member	Sell
10:13:50	R204 On 06-Aug-09			Bond Future	1	88,000,000	847,030.27	Client	Buy
<b>Total for R204 Bond Future:</b>					<b>2</b>	<b>176,000,000</b>	<b>847,030.27</b>		
10:10:00	R207 On 06-Aug-09			Bond Future	1	60,000,000	0.00	Member	Sell
10:14:10	R207 On 06-Aug-09			Bond Future	1	60,000,000	537,153.06	Client	Buy
<b>Total for R207 Bond Future:</b>					<b>2</b>	<b>120,000,000</b>	<b>537,153.06</b>		
<b>Grand Total for all Instruments:</b>					<b>23</b>	<b>615,028,000</b>	<b>3,413,735.70</b>		