



# Derivatives Matched Trades Report

Report for 23/04/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:55:11	\$ / R On 12-Jun-09			Currency Future	1	200,000	1,820.58	Member	Buy
08:56:00	\$ / R On 12-Jun-09			Currency Future	1	50,000	455.82	Member	Buy
09:15:32	\$ / R On 12-Jun-09			Currency Future	1	2,000	17.97	Client	Buy
09:15:37	\$ / R On 12-Jun-09			Currency Future	1	4,000	35.94	Client	Buy
09:18:43	\$ / R On 12-Jun-09			Currency Future	1	3,000	26.92	Client	Buy
09:18:43	\$ / R On 12-Jun-09			Currency Future	1	3,000	0.00	Client	Sell
09:18:43	\$ / R On 12-Jun-09			Currency Future	1	12,000	0.00	Client	Sell
09:18:43	\$ / R On 12-Jun-09			Currency Future	1	12,000	107.64	Client	Buy
09:19:34	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	9,149.00	Member	Buy
09:19:44	\$ / R On 12-Jun-09			Currency Future	1	200,000	0.00	Client	Sell
09:20:02	\$ / R On 12-Jun-09			Currency Future	1	10,000	89.80	Client	Buy
09:20:02	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
09:21:31	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
09:21:31	\$ / R On 12-Jun-09			Currency Future	1	10,000	89.70	Client	Buy
09:21:32	\$ / R On 12-Jun-09			Currency Future	1	8,000	71.76	Client	Buy
09:21:32	\$ / R On 12-Jun-09			Currency Future	1	8,000	0.00	Client	Sell
09:22:06	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	8,979.20	Member	Buy
09:22:06	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
09:25:07	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
09:28:40	\$ / R On 12-Jun-09			Currency Future	1	7,000	0.00	Client	Sell
09:38:29	\$ / R On 12-Jun-09			Currency Future	1	2,000	18.01	Client	Buy
09:46:57	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Client	Sell
09:49:05	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Client	Sell
09:49:22	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Client	Sell
09:52:29	\$ / R On 12-Jun-09			Currency Future	1	10,000	89.80	Client	Buy

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09:52:29	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
10:18:16	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
10:18:16	\$ / R On 12-Jun-09			Currency Future	1	5,000	45.00	Client	Buy
10:20:23	\$ / R On 12-Jun-09			Currency Future	1	45,000	0.00	Client	Sell
10:37:52	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Member	Sell
10:46:46	\$ / R On 12-Jun-09			Currency Future	1	211,000	0.00	Client	Sell
10:46:46	\$ / R On 12-Jun-09			Currency Future	1	211,000	1,896.89	Member	Buy
10:47:07	\$ / R On 12-Jun-09			Currency Future	1	5,000	45.00	Client	Buy
10:47:07	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
11:13:06	\$ / R On 12-Jun-09			Currency Future	1	3,000	0.00	Client	Sell
11:25:22	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
11:25:22	\$ / R On 12-Jun-09			Currency Future	1	5,000	45.27	Client	Buy
11:26:00	\$ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Client	Sell
11:26:00	\$ / R On 12-Jun-09			Currency Future	1	108,000	979.01	Client	Buy
11:26:00	\$ / R On 12-Jun-09			Currency Future	1	2,000	18.11	Client	Buy
11:45:54	\$ / R On 12-Jun-09			Currency Future	1	4,000	36.16	Client	Buy
11:49:14	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Member	Sell
11:58:15	\$ / R On 12-Jun-09			Currency Future	1	50,000	450.96	Client	Buy
11:58:28	\$ / R On 12-Jun-09			Currency Future	1	50,000	451.24	Client	Buy
12:02:37	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Member	Sell
12:02:37	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	9,047.00	Client	Buy
13:20:24	\$ / R On 12-Jun-09			Currency Future	1	7,000	63.12	Client	Buy
13:20:42	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
13:20:42	\$ / R On 12-Jun-09			Currency Future	1	5,000	45.08	Client	Buy
13:25:29	\$ / R On 12-Jun-09			Currency Future	1	7,000	0.00	Member	Sell
13:33:09	\$ / R On 12-Jun-09			Currency Future	1	7,000	63.03	Member	Buy
13:38:24	\$ / R On 12-Jun-09			Currency Future	1	10,000	90.05	Client	Buy
13:50:17	\$ / R On 12-Jun-09			Currency Future	1	5,000	45.00	Client	Buy
13:50:17	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
13:50:17	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
13:50:17	\$ / R On 12-Jun-09			Currency Future	1	5,000	45.00	Client	Buy
13:50:17	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
13:50:17	\$ / R On 12-Jun-09			Currency Future	1	5,000	45.00	Client	Buy
14:02:04	\$ / R On 12-Jun-09			Currency Future	1	10,000	90.19	Client	Buy
15:09:28	\$ / R On 12-Jun-09			Currency Future	1	2,000	18.07	Client	Buy
15:28:30	\$ / R On 12-Jun-09			Currency Future	1	506,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:28:53	\$ / R On 12-Jun-09			Currency Future	1	506,000	4,570.39	Client	Buy
15:32:08	\$ / R On 12-Jun-09			Currency Future	1	10,000	90.39	Client	Buy
16:07:59	\$ / R On 12-Jun-09			Currency Future	1	300,000	2,721.00	Client	Buy
16:19:01	\$ / R On 14-Sep-09			Currency Future	1	14,000	0.00	Client	Sell
16:34:54	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
16:34:54	\$ / R On 12-Jun-09			Currency Future	1	10,000	91.59	Client	Buy
<b>Total for \$ / R Currency Future:</b>					<b>67</b>	<b>8,891,000</b>	<b>41,944.68</b>		
08:46:41	£ / R On 12-Jun-09			Currency Future	1	250,000	0.00	Member	Sell
08:46:41	£ / R On 12-Jun-09			Currency Future	1	250,000	3,286.70	Client	Buy
09:19:59	£ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
10:51:53	£ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
12:24:50	£ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
13:08:16	£ / R On 12-Jun-09			Currency Future	1	2,000	26.21	Client	Buy
13:08:16	£ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Client	Sell
13:21:32	£ / R On 12-Jun-09			Currency Future	1	3,000	39.32	Client	Buy
13:22:57	£ / R On 12-Jun-09			Currency Future	1	2,000	26.20	Client	Buy
13:22:57	£ / R On 14-Sep-09			Currency Future	1	5,000	66.44	Client	Buy
<b>Total for £ / R Currency Future:</b>					<b>10</b>	<b>529,000</b>	<b>3,444.87</b>		
09:15:34	€ / R On 12-Jun-09			Currency Future	1	2,000	23.41	Client	Buy
09:15:40	€ / R On 12-Jun-09			Currency Future	1	7,000	81.94	Client	Buy
09:15:45	€ / R On 12-Jun-09			Currency Future	1	15,000	0.00	Client	Sell
09:20:17	€ / R On 14-Dec-09			Currency Future	1	19,000	0.00	Client	Sell
09:21:34	€ / R On 12-Jun-09			Currency Future	1	100,000	0.00	Client	Sell
09:29:23	€ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Client	Sell
10:38:52	€ / R On 12-Jun-09			Currency Future	1	11,000	0.00	Client	Sell
10:58:36	€ / R On 12-Jun-09			Currency Future	1	253,000	3,003.29	Client	Buy
10:58:36	€ / R On 12-Jun-09			Currency Future	1	253,000	0.00	Member	Sell
12:44:44	€ / R On 14-Sep-09			Currency Future	1	250,000	0.00	Member	Sell
12:47:18	€ / R On 14-Sep-09			Currency Future	1	250,000	2,996.18	Client	Buy
12:57:59	€ / R On 12-Jun-09			Currency Future	1	2,000	23.60	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
13:41:43	€ / R On 12-Jun-09			Currency Future	1	5,000	58.87	Client	Buy
16:37:39	€ / R On 12-Jun-09			Currency Future	1	61,000	736.11	Client	Buy
16:37:39	€ / R On 12-Jun-09			Currency Future	1	61,000	0.00	Client	Sell
<b>Total for € / R Currency Future:</b>					<b>15</b>	<b>1,309,000</b>	<b>6,923.40</b>		
12:55:45	R186 On 07-May-09			Bond Future	1	5,700,000	0.00	Client	Sell
12:55:45	R186 On 07-May-09			Bond Future	1	5,700,000	70,305.38	Member	Buy
<b>Total for R186 Bond Future:</b>					<b>2</b>	<b>11,400,000</b>	<b>70,305.38</b>		
<b>Grand Total for all Instruments:</b>					<b>94</b>	<b>22,129,000</b>	<b>122,618.32</b>		