



Derivatives Matched Trades Report

Report for 15/05/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:10:49	\$ / R On 12-Jun-09			Currency Future	1	250,000	0.00	Member	Sell
08:10:49	\$ / R On 12-Jun-09			Currency Future	1	250,000	2,139.00	Client	Buy
09:00:12	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
09:03:07	\$ / R On 12-Jun-09			Currency Future	1	5,000	42.99	Client	Buy
09:18:22	\$ / R On 14-Sep-09			Currency Future	1	11,000	96.14	Client	Buy
09:33:11	\$ / R On 12-Jun-09			Currency Future	1	69,000	0.00	Client	Sell
09:33:11	\$ / R On 12-Jun-09			Currency Future	1	69,000	590.64	Member	Buy
09:33:37	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	8,538.00	Member	Buy
09:34:53	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Client	Sell
09:58:33	\$ / R On 12-Jun-09			Currency Future	1	10,000	85.89	Member	Buy
09:59:10	\$ / R On 12-Jun-09			Currency Future	1	189,000	0.00	Member	Sell
10:10:34	\$ / R On 12-Jun-09			Currency Future	1	189,000	1,624.80	Client	Buy
10:30:49	\$ / R On 12-Jun-09			Currency Future	1	3,000	0.00	Client	Sell
11:19:52	\$ / R On 12-Jun-09			Currency Future	1	40,000	0.00	Client	Sell
11:21:32	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
11:22:48	\$ / R On 12-Jun-09			Currency Future	1	1,744,000	15,015.32	Member	Buy
11:33:28	\$ / R On 12-Jun-09			Currency Future	1	10,000	86.15	Member	Buy
11:35:08	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
11:40:14	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
12:09:29	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
12:20:52	\$ / R On 12-Jun-09			Currency Future	1	1,744,000	0.00	Member	Sell
12:21:31	\$ / R On 12-Jun-09			Currency Future	1	1,744,000	14,997.88	Member	Buy
12:21:31	\$ / R On 12-Jun-09			Currency Future	1	1,744,000	0.00	Client	Sell
12:54:32	\$ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Member	Sell
13:16:28	\$ / R On 12-Jun-09			Currency Future	1	30,000	0.00	Client	Sell

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13:16:32	\$ / R On 12-Jun-09			Currency Future	1	30,000	259.66	Member	Buy
13:16:50	\$ / R On 12-Jun-09			Currency Future	1	30,000	0.00	Member	Sell
13:55:34	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	8,619.00	Client	Buy
13:55:34	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Member	Sell
14:04:34	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Member	Sell
14:05:01	\$ / R On 12-Jun-09			Currency Future	1	1,000	8.71	Client	Buy
14:23:35	\$ / R On 12-Jun-09			Currency Future	1	40,000	348.62	Client	Buy
14:43:48	\$ / R On 14-Sep-09			Currency Future	1	100,000	880.07	Member	Buy
14:44:49	\$ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Member	Sell
14:44:49	\$ / R On 14-Sep-09			Currency Future	1	100,000	881.07	Client	Buy
14:45:49	\$ / R On 14-Dec-09			Currency Future	1	193,000	1,796.02	Client	Buy
14:45:49	\$ / R On 14-Dec-09			Currency Future	1	193,000	0.00	Client	Sell
14:58:51	\$ / R On 14-Dec-09			Currency Future	1	1,000	8.97	Client	Buy
15:37:23	\$ / R On 12-Jun-09			Currency Future	1	4,000,000	34,519.60	Member	Buy
15:43:01	\$ / R On 14-Sep-09			Currency Future	1	8,000	70.66	Client	Buy
15:49:48	\$ / R On 12-Jun-09			Currency Future	1	4,000,000	0.00	Client	Sell
16:51:51	\$ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Client	Sell
Total for \$ / R Currency Future:					42	21,045,000	90,609.17		

09:00:53	£ / R On 12-Jun-09			Currency Future	1	10,000	130.74	Client	Buy
13:40:18	£ / R On 12-Jun-09			Currency Future	1	25,000	0.00	Client	Sell
13:40:30	£ / R On 12-Jun-09			Currency Future	1	25,000	329.06	Member	Buy
13:41:12	£ / R On 12-Jun-09			Currency Future	1	25,000	0.00	Client	Sell
13:48:30	£ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
13:48:35	£ / R On 12-Jun-09			Currency Future	1	1,000	13.13	Member	Buy
13:49:18	£ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
14:04:46	£ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Member	Sell
14:05:10	£ / R On 12-Jun-09			Currency Future	1	1,000	13.23	Member	Buy
14:05:28	£ / R On 12-Jun-09			Currency Future	1	107,000	0.00	Member	Sell
14:05:49	£ / R On 12-Jun-09			Currency Future	1	107,000	1,416.58	Member	Buy
14:07:26	£ / R On 12-Jun-09			Currency Future	1	4,000	0.00	Client	Sell
14:07:29	£ / R On 12-Jun-09			Currency Future	1	4,000	52.80	Member	Buy
14:09:18	£ / R On 12-Jun-09			Currency Future	1	4,000	0.00	Client	Sell
14:09:53	£ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
14:22:55	£ / R On 12-Jun-09			Currency Future	1	1,000	13.20	Client	Buy
14:22:55	£ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
14:23:26	£ / R On 12-Jun-09			Currency Future	1	29,000	384.02	Client	Buy
16:13:42	£ / R On 12-Jun-09			Currency Future	1	14,000	0.00	Client	Sell
16:14:50	£ / R On 12-Jun-09			Currency Future	1	108,000	1,424.96	Member	Buy
16:15:10	£ / R On 12-Jun-09			Currency Future	1	108,000	0.00	Member	Sell
Total for £ / R Currency Future:					21	578,000	3,777.73		
08:37:11	€ / R On 15-Mar-10			Currency Future	1	33,000	0.00	Member	Sell
09:03:07	€ / R On 14-Dec-09			Currency Future	1	5,000	60.26	Client	Buy
10:09:14	€ / R On 15-Mar-10			Currency Future	1	33,000	405.08	Client	Buy
10:24:01	€ / R On 14-Dec-09			Currency Future	1	833,000	9,987.34	Member	Buy
10:24:33	€ / R On 14-Dec-09			Currency Future	1	892,000	10,694.72	Member	Buy
11:02:19	€ / R On 14-Dec-09			Currency Future	1	892,000	0.00	Client	Sell
11:02:39	€ / R On 14-Dec-09			Currency Future	1	833,000	0.00	Client	Sell
16:50:57	€ / R On 12-Jun-09			Currency Future	1	15,000	0.00	Client	Sell
Total for € / R Currency Future:					8	3,536,000	21,147.39		
12:01:26	R186 On 06-Aug-09			Bond Future	1	400,000	0.00	Member	Sell
12:01:26	R186 On 06-Aug-09			Bond Future	1	400,000	4,679.41		Buy
Total for R186 Bond Future:					2	800,000	4,679.41		
10:23:43	ZAAD On 12-Jun-09			Currency Future	1	900,000	5,825.25	Member	Buy
10:42:04	ZAAD On 12-Jun-09			Currency Future	1	900,000	0.00	Client	Sell
Total for ZAAD Currency Future:					2	1,800,000	5,825.25		
Grand Total for all Instruments:					75	27,759,000	126,038.95		