



# Derivatives Matched Trades Report

Report for 26/05/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:49:48	\$ / R On 12-Jun-09			Currency Future	1	2,000,000	16,693.20	Client	Buy
08:49:48	\$ / R On 12-Jun-09			Currency Future	1	2,000,000	0.00	Member	Sell
09:19:45	\$ / R On 14-Sep-09			Currency Future	1	200,000	1,698.04	Member	Buy
09:19:59	\$ / R On 14-Sep-09			Currency Future	1	300,000	2,547.06	Member	Buy
09:20:42	\$ / R On 14-Sep-09			Currency Future	1	200,000	0.00	Client	Sell
09:21:09	\$ / R On 14-Sep-09			Currency Future	1	300,000	0.00	Client	Sell
11:11:08	\$ / R On 12-Jun-09			Currency Future	1	5,000,000	0.00	Member	Sell
11:29:41	\$ / R On 12-Jun-09			Currency Future	1	7,000	0.00	Client	Sell
11:30:47	\$ / R On 12-Jun-09			Currency Future	1	6,000	0.00	Client	Sell
11:32:52	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Member	Sell
11:33:23	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Member	Sell
11:35:41	\$ / R On 12-Jun-09			Currency Future	1	15,000	126.42	Client	Buy
11:36:22	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Member	Sell
11:38:01	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	8,418.00	Client	Buy
11:38:36	\$ / R On 12-Jun-09			Currency Future	1	5,000,000	41,968.00	Client	Buy
11:39:36	\$ / R On 14-Sep-09			Currency Future	1	50,000	428.67	Member	Buy
11:39:57	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Member	Sell
11:39:57	\$ / R On 14-Sep-09			Currency Future	1	50,000	429.17	Client	Buy
11:48:50	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Member	Sell
11:49:08	\$ / R On 12-Jun-09			Currency Future	1	30,000	0.00	Member	Sell
12:16:17	\$ / R On 12-Jun-09			Currency Future	1	7,000	0.00	Client	Sell
12:16:23	\$ / R On 12-Jun-09			Currency Future	1	450,000	0.00	Member	Sell
12:17:01	\$ / R On 14-Jun-10			Currency Future	1	88,000	792.49	Client	Buy
12:17:01	\$ / R On 14-Jun-10			Currency Future	1	88,000	0.00	Client	Sell
12:17:43	\$ / R On 12-Jun-09			Currency Future	1	88,000	745.54	Client	Buy

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12:17:43	\$ / R On 12-Jun-09			Currency Future	1	88,000	0.00	Client	Sell
12:41:20	\$ / R On 12-Jun-09			Currency Future	1	30,000	0.00	Client	Sell
12:41:20	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
12:44:24	\$ / R On 14-Sep-09			Currency Future	1	50,000	425.70	Member	Buy
12:58:31	\$ / R On 12-Jun-09			Currency Future	1	30,000	252.53	Member	Buy
13:09:09	\$ / R On 14-Sep-09			Currency Future	1	5,000	42.73	Member	Buy
13:20:58	\$ / R On 14-Sep-09			Currency Future	1	30,000	0.00	Client	Sell
13:22:27	\$ / R On 12-Jun-09			Currency Future	1	63,000	531.88	Client	Buy
13:22:27	\$ / R On 12-Jun-09			Currency Future	1	63,000	0.00	Member	Sell
13:22:39	\$ / R On 12-Jun-09			Currency Future	1	63,000	0.00	Member	Sell
13:22:39	\$ / R On 12-Jun-09			Currency Future	1	63,000	531.88	Client	Buy
13:23:03	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Member	Sell
13:23:03	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	8,421.70	Client	Buy
13:27:55	\$ / R On 12-Jun-09			Currency Future	1	1,110,000	0.00	Client	Sell
14:18:45	\$ / R On 14-Sep-09			Currency Future	1	3,000	25.62	Client	Buy
14:21:38	\$ / R On 12-Jun-09			Currency Future	1	30,000	251.83	Member	Buy
14:21:51	\$ / R On 14-Sep-09			Currency Future	1	25,000	213.15	Member	Buy
14:27:06	\$ / R On 12-Jun-09			Currency Future	1	30,000	0.00	Member	Sell
14:27:17	\$ / R On 14-Sep-09			Currency Future	1	25,000	0.00	Member	Sell
14:39:17	\$ / R On 14-Sep-09			Currency Future	1	3,000	0.00	Member	Sell
14:39:17	\$ / R On 14-Sep-09			Currency Future	1	3,000	25.62	Client	Buy
14:40:23	\$ / R On 12-Jun-09			Currency Future	1	1,000	8.41	Client	Buy
14:46:04	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
15:28:18	\$ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Client	Sell
15:28:24	\$ / R On 12-Jun-09			Currency Future	1	7,000	0.00	Client	Sell
15:31:36	\$ / R On 14-Sep-09			Currency Future	1	3,000	0.00	Client	Sell
15:31:36	\$ / R On 14-Sep-09			Currency Future	1	3,000	0.00	Client	Sell
15:40:10	\$ / R On 12-Jun-09			Currency Future	1	450,000	3,796.83	Client	Buy
15:40:55	\$ / R On 12-Jun-09			Currency Future	1	2,000	16.88	Client	Buy
15:52:29	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	8,413.00	Client	Buy
16:04:29	\$ / R On 12-Jun-09			Currency Future	1	5,000,000	41,767.50	Member	Buy
16:05:17	\$ / R On 12-Jun-09			Currency Future	1	50,000	422.27	Member	Buy
16:06:17	\$ / R On 12-Jun-09			Currency Future	1	5,000,000	0.00	Client	Sell
16:12:24	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Client	Sell
16:42:36	\$ / R On 14-Sep-09			Currency Future	1	3,000	0.00	Member	Sell
16:43:10	\$ / R On 14-Sep-09			Currency Future	1	3,000	25.42	Client	Buy

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16:49:46	\$ / R On 14-Sep-09			Currency Future	1	10,000	84.78	Client	Buy
16:51:29	\$ / R On 12-Jun-09			Currency Future	1	30,000	250.00	Client	Buy
<b>Total for \$ / R Currency Future:</b>					<b>63</b>	<b>34,367,000</b>	<b>139,354.30</b>		
12:20:21	€ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Client	Sell
12:56:33	€ / R On 12-Jun-09			Currency Future	1	10,000	117.11	Client	Buy
13:26:59	€ / R On 12-Jun-09			Currency Future	1	900,000	0.00	Client	Sell
14:47:46	€ / R On 12-Jun-09			Currency Future	1	4,000	0.00	Client	Sell
15:00:49	€ / R On 12-Jun-09			Currency Future	1	4,000	0.00	Client	Sell
16:43:40	€ / R On 14-Sep-09			Currency Future	1	45,000	530.72	Member	Buy
16:44:13	€ / R On 14-Sep-09			Currency Future	1	45,000	0.00	Client	Sell
<b>Total for € / R Currency Future:</b>					<b>7</b>	<b>1,028,000</b>	<b>647.83</b>		
13:25:42	ZAAD On 12-Jun-09			Currency Future	1	1,000,000	0.00	Client	Sell
<b>Total for ZAAD Currency Future:</b>					<b>1</b>	<b>1,000,000</b>	<b>0.00</b>		
<b>Grand Total for all Instruments:</b>					<b>71</b>	<b>36,395,000</b>	<b>140,002.13</b>		