



Derivatives Matched Trades Report

Report for 01/04/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:53:27	\$ / R On 12-Jun-09			Currency Future	1	2,000,000	0.00	Member	Sell
08:59:36	\$ / R On 12-Jun-09			Currency Future	1	10,000	97.20	Member	Buy
10:10:12	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Member	Sell
10:10:37	\$ / R On 12-Jun-09			Currency Future	1	1,000	9.73	Member	Buy
10:13:45	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
10:44:02	\$ / R On 12-Jun-09			Currency Future	1	200,000	0.00	Member	Sell
10:44:02	\$ / R On 12-Jun-09			Currency Future	1	200,000	1,973.00	Client	Buy
11:01:36	\$ / R On 14-Sep-09			Currency Future	1	10,000	98.00	Client	Buy
11:02:26	\$ / R On 12-Jun-09			Currency Future	1	30,000	289.63	Client	Buy
11:05:41	\$ / R On 12-Jun-09			Currency Future	1	30,000	289.50	Client	Buy
11:12:31	\$ / R On 12-Jun-09			Currency Future	1	21,000	202.23	Client	Buy
11:12:31	\$ / R On 12-Jun-09			Currency Future	1	21,000	0.00	Client	Sell
11:16:14	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Member	Sell
11:16:25	\$ / R On 12-Jun-09			Currency Future	1	1,000	9.64	Client	Buy
11:32:54	\$ / R On 12-Jun-09			Currency Future	1	59,000	0.00	Member	Sell
11:39:57	\$ / R On 12-Jun-09			Currency Future	1	59,000	568.17	Client	Buy
11:40:50	\$ / R On 12-Jun-09			Currency Future	1	2,000,000	19,347.80	Client	Buy
11:50:27	\$ / R On 12-Jun-09			Currency Future	1	25,000	240.78	Client	Buy
11:50:50	\$ / R On 12-Jun-09			Currency Future	1	25,000	0.00	Member	Sell
11:51:52	\$ / R On 12-Jun-09			Currency Future	1	25,000	240.56	Member	Buy
12:00:25	\$ / R On 12-Jun-09			Currency Future	1	46,000	0.00	Client	Sell
12:05:52	\$ / R On 12-Jun-09			Currency Future	1	125,000	0.00	Member	Sell
12:38:08	\$ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Client	Sell
12:39:46	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
12:40:25	\$ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Client	Sell

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12:41:49	\$ / R On 12-Jun-09			Currency Future	1	1,000	9.55	Client	Buy
12:41:49	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
12:59:47	\$ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Client	Sell
13:03:20	\$ / R On 12-Jun-09			Currency Future	1	1,764,000	0.00	Client	Sell
13:18:24	\$ / R On 12-Jun-09			Currency Future	1	1,764,000	16,881.48	Member	Buy
13:18:24	\$ / R On 12-Jun-09			Currency Future	1	1,764,000	0.00	Client	Sell
13:34:05	\$ / R On 12-Jun-09			Currency Future	1	1,764,000	16,881.48	Member	Buy
13:46:20	\$ / R On 12-Jun-09			Currency Future	1	10,000	95.52	Client	Buy
13:48:53	\$ / R On 12-Jun-09			Currency Future	1	250,000	0.00	Member	Sell
13:48:53	\$ / R On 12-Jun-09			Currency Future	1	250,000	2,389.38	Client	Buy
13:49:02	\$ / R On 12-Jun-09			Currency Future	1	1,764,000	16,881.48	Client	Buy
13:49:02	\$ / R On 12-Jun-09			Currency Future	1	1,764,000	0.00	Member	Sell
13:55:58	\$ / R On 12-Jun-09			Currency Future	1	100,000	0.00	Member	Sell
13:56:23	\$ / R On 12-Jun-09			Currency Future	1	125,000	1,202.41	Client	Buy
14:03:56	\$ / R On 12-Jun-09			Currency Future	1	100,000	956.86	Client	Buy
14:22:13	\$ / R On 12-Jun-09			Currency Future	1	20,000	191.40	Client	Buy
14:25:42	\$ / R On 14-Dec-09			Currency Future	1	3,000	29.48	Client	Buy
14:43:54	\$ / R On 12-Jun-09			Currency Future	1	25,000	238.25	Client	Buy
14:46:08	\$ / R On 12-Jun-09			Currency Future	1	100,000	0.00	Member	Sell
14:46:36	\$ / R On 12-Jun-09			Currency Future	1	100,000	953.06	Client	Buy
14:58:44	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	9,739.00	Client	Buy
14:58:44	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Member	Sell
16:06:18	\$ / R On 14-Sep-09	10.40	Call	Currency Future	1	400,000	0.00	Member	Sell
16:06:57	\$ / R On 12-Jun-09			Currency Future	1	3,000	28.61	Client	Buy
16:06:57	\$ / R On 12-Jun-09			Currency Future	1	10,000	95.40	Client	Buy
16:06:57	\$ / R On 12-Jun-09			Currency Future	1	15,000	143.06	Client	Buy
16:07:49	\$ / R On 14-Sep-09			Currency Future	1	140,000	1,360.10	Member	Buy
16:12:30	\$ / R On 14-Sep-09	10.40	Call	Currency Future	1	400,000	0.00	Member	Buy
16:12:50	\$ / R On 14-Sep-09			Currency Future	1	140,000	0.00	Member	Sell
16:21:09	\$ / R On 14-Sep-09			Currency Future	1	70,000	0.00	Client	Sell
16:21:10	\$ / R On 14-Sep-09			Currency Future	1	70,000	679.35	Member	Buy
16:23:28	\$ / R On 14-Sep-09	10.40	Call	Currency Future	1	200,000	0.00	Member	Sell
16:25:40	\$ / R On 14-Sep-09	10.40	Call	Currency Future	1	200,000	0.00	Client	Buy
16:32:10	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Member	Sell
16:34:25	\$ / R On 12-Jun-09			Currency Future	1	50,000	477.26	Member	Buy
16:47:31	\$ / R On 12-Jun-09			Currency Future	1	10,000	95.48	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:47:31	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
16:53:15	\$ / R On 12-Jun-09			Currency Future	1	6,000	57.32	Client	Buy
16:53:16	\$ / R On 12-Jun-09			Currency Future	1	6,000	0.00	Member	Sell
16:54:07	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Member	Sell
16:54:49	\$ / R On 12-Jun-09			Currency Future	1	5,000	47.80	Client	Buy
Total for \$ / R Currency Future:					66	20,366,000	92,799.96		
11:11:14	£ / R On 12-Jun-09			Currency Future	1	25,000	0.00	Client	Sell
13:11:42	£ / R On 12-Jun-09			Currency Future	1	6,400,000	0.00	Client	Sell
13:17:53	£ / R On 12-Jun-09			Currency Future	1	6,400,000	88,128.00	Member	Buy
13:17:53	£ / R On 12-Jun-09			Currency Future	1	6,400,000	0.00	Client	Sell
13:33:11	£ / R On 12-Jun-09			Currency Future	1	6,400,000	88,128.00	Member	Buy
13:47:35	£ / R On 12-Jun-09			Currency Future	1	6,400,000	0.00	Member	Sell
13:47:35	£ / R On 12-Jun-09			Currency Future	1	6,400,000	88,128.00	Client	Buy
14:33:26	£ / R On 12-Jun-09			Currency Future	1	5,000	68.75	Client	Buy
14:41:51	£ / R On 12-Jun-09			Currency Future	1	5,000	68.70	Client	Buy
16:06:54	£ / R On 12-Jun-09			Currency Future	1	10,000	137.00	Client	Buy
16:59:00	£ / R On 12-Jun-09			Currency Future	1	3,000	41.22	Client	Buy
Total for £ / R Currency Future:					11	38,448,000	264,699.67		
10:38:46	€ / R On 12-Jun-09			Currency Future	1	5,000	63.80	Client	Buy
12:34:34	€ / R On 12-Jun-09			Currency Future	1	5,000	63.60	Client	Buy
12:34:42	€ / R On 12-Jun-09			Currency Future	1	5,000	63.50	Client	Buy
12:43:36	€ / R On 12-Jun-09			Currency Future	1	250,000	3,176.88	Client	Buy
12:43:36	€ / R On 12-Jun-09			Currency Future	1	250,000	0.00	Member	Sell
12:54:48	€ / R On 12-Jun-09			Currency Future	1	10,000	126.80	Client	Buy
13:12:36	€ / R On 12-Jun-09			Currency Future	1	1,950,000	0.00	Client	Sell
13:18:48	€ / R On 12-Jun-09			Currency Future	1	1,950,000	24,745.50	Member	Buy
13:18:48	€ / R On 12-Jun-09			Currency Future	1	1,950,000	0.00	Client	Sell
13:33:38	€ / R On 12-Jun-09			Currency Future	1	1,950,000	24,745.50	Member	Buy
13:48:18	€ / R On 12-Jun-09			Currency Future	1	1,950,000	0.00	Member	Sell
13:48:18	€ / R On 12-Jun-09			Currency Future	1	1,950,000	24,745.50	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
14:43:22	€ / R On 12-Jun-09			Currency Future	1	20,000	253.00	Client	Buy
14:43:22	€ / R On 12-Jun-09			Currency Future	1	10,000	126.50	Client	Buy
16:06:56	€ / R On 12-Jun-09			Currency Future	1	10,000	126.50	Client	Buy
16:56:38	€ / R On 12-Jun-09			Currency Future	1	4,000	50.59	Client	Buy
Total for € / R Currency Future:					16	12,269,000	78,287.66		
09:14:46	R157 On 07-May-09			Bond Future	1	5,000,000	0.00	Member	Sell
09:14:46	R157 On 07-May-09			Bond Future	1	5,000,000	62,577.26	Client	Buy
Total for R157 Bond Future:					2	10,000,000	62,577.26		
09:14:16	R186 On 07-May-09			Bond Future	1	5,000,000	60,104.30	Member	Buy
09:14:16	R186 On 07-May-09			Bond Future	1	5,000,000	0.00	Client	Sell
10:16:05	R186 On 07-May-09			Bond Future	1	5,000,000	0.00	Client	Sell
10:16:05	R186 On 07-May-09			Bond Future	1	5,000,000	59,646.73	Member	Buy
Total for R186 Bond Future:					4	20,000,000	119,751.02		
Grand Total for all Instruments:					99	101,083,000	618,115.56		