



# Derivatives Matched Trades Report

Report for 09/04/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:04:16	\$ / R On 14-Sep-09			Currency Future	1	30,000	0.00	Client	Sell
09:17:04	\$ / R On 14-Dec-09			Currency Future	1	262,000	0.00	Client	Sell
09:17:04	\$ / R On 14-Dec-09			Currency Future	1	262,000	2,496.83	Member	Buy
09:18:41	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
09:55:00	\$ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Client	Sell
10:08:46	\$ / R On 14-Dec-09			Currency Future	1	30,000	0.00	Client	Sell
10:08:46	\$ / R On 14-Dec-09			Currency Future	1	30,000	298.15	Client	Buy
10:35:48	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	9,204.10	Member	Buy
10:57:59	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Client	Sell
12:07:38	\$ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Member	Sell
12:33:35	\$ / R On 12-Jun-09			Currency Future	1	20,000	185.09	Client	Buy
14:07:06	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	9,221.30	Member	Buy
14:08:00	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Client	Sell
14:12:06	\$ / R On 14-Sep-09			Currency Future	1	16,000	149.93	Client	Buy
14:24:28	\$ / R On 12-Jun-09			Currency Future	1	70,000	644.00	Client	Buy
14:26:59	\$ / R On 12-Jun-09			Currency Future	1	3,000	27.60	Client	Buy
14:30:12	\$ / R On 12-Jun-09			Currency Future	1	11,000	101.04	Client	Buy
14:30:26	\$ / R On 12-Jun-09			Currency Future	1	3,000	27.54	Client	Buy
14:46:37	\$ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Client	Sell
14:46:37	\$ / R On 12-Jun-09			Currency Future	1	20,000	182.90	Client	Buy
14:47:45	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Member	Sell
14:48:20	\$ / R On 14-Sep-09			Currency Future	1	50,000	465.30	Client	Buy
14:51:24	\$ / R On 14-Sep-09			Currency Future	1	5,000	46.50	Client	Buy
14:51:54	\$ / R On 12-Jun-09			Currency Future	1	20,000	183.20	Client	Buy
14:55:02	\$ / R On 12-Jun-09			Currency Future	1	10,000	91.45	Client	Buy

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14:55:02	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
14:59:52	\$ / R On 12-Jun-09			Currency Future	1	100,000	914.25	Client	Buy
14:59:52	\$ / R On 12-Jun-09			Currency Future	1	100,000	0.00	Member	Sell
15:13:12	\$ / R On 14-Sep-09			Currency Future	1	50,000	464.18	Client	Buy
15:18:00	\$ / R On 12-Jun-09			Currency Future	1	1,000	9.15	Client	Buy
15:23:33	\$ / R On 12-Jun-09			Currency Future	1	100,000	0.00	Client	Sell
15:25:07	\$ / R On 12-Jun-09			Currency Future	1	1,000	9.17	Client	Buy
15:26:04	\$ / R On 12-Jun-09			Currency Future	1	2,500,000	22,875.00	Member	Buy
15:56:56	\$ / R On 12-Jun-09			Currency Future	1	57,000	0.00	Client	Sell
16:01:47	\$ / R On 12-Jun-09			Currency Future	1	2,500,000	0.00	Client	Sell
16:26:52	\$ / R On 12-Jun-09			Currency Future	1	35,000	321.15	Member	Buy
<b>Total for \$ / R Currency Future:</b>					<b>36</b>	<b>10,416,000</b>	<b>47,917.82</b>		
12:06:38	£ / R On 12-Jun-09			Currency Future	1	60,000	0.00	Member	Sell
12:36:09	£ / R On 12-Jun-09			Currency Future	1	60,000	813.10	Client	Buy
14:30:28	£ / R On 12-Jun-09			Currency Future	1	5,000	67.50	Client	Buy
14:55:18	£ / R On 12-Jun-09			Currency Future	1	5,000	67.25	Client	Buy
<b>Total for £ / R Currency Future:</b>					<b>4</b>	<b>130,000</b>	<b>947.85</b>		
12:06:09	€ / R On 12-Jun-09			Currency Future	1	70,000	0.00	Member	Sell
12:34:41	€ / R On 12-Jun-09			Currency Future	1	70,000	860.13	Client	Buy
14:05:13	€ / R On 14-Sep-09			Currency Future	1	100,000	1,248.54	Client	Buy
14:05:54	€ / R On 14-Dec-09			Currency Future	1	100,000	1,264.43	Client	Buy
14:31:01	€ / R On 12-Jun-09			Currency Future	1	5,000	61.00	Client	Buy
14:38:28	€ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Client	Sell
14:55:19	€ / R On 12-Jun-09			Currency Future	1	10,000	121.50	Client	Buy
15:00:19	€ / R On 12-Jun-09			Currency Future	1	100,000	1,218.25	Client	Buy
15:00:19	€ / R On 12-Jun-09			Currency Future	1	100,000	0.00	Member	Sell
16:46:48	€ / R On 12-Jun-09			Currency Future	1	5,000	60.60	Client	Buy
<b>Total for € / R Currency Future:</b>					<b>10</b>	<b>562,000</b>	<b>4,834.45</b>		

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
14:09:34	R186 On 07-May-09			Bond Future	1	6,900,000	0.00	Member	Sell
14:09:34	R186 On 07-May-09			Bond Future	1	6,900,000	83,792.99	Client	Buy
14:09:54	R186 On 07-May-09			Bond Future	1	1,800,000	0.00	Member	Sell
14:09:54	R186 On 07-May-09			Bond Future	1	1,800,000	21,859.04	Client	Buy
<b>Total for R186 Bond Future:</b>					<b>4</b>	<b>17,400,000</b>	<b>105,652.03</b>		
14:10:39	R204 On 07-May-09			Bond Future	1	19,300,000	0.00	Member	Sell
14:10:39	R204 On 07-May-09			Bond Future	1	19,300,000	193,382.06	Client	Buy
14:11:08	R204 On 07-May-09			Bond Future	1	2,600,000	0.00	Member	Sell
14:11:08	R204 On 07-May-09			Bond Future	1	2,600,000	26,051.47	Client	Buy
<b>Total for R204 Bond Future:</b>					<b>4</b>	<b>43,800,000</b>	<b>219,433.53</b>		
12:56:05	ZAAD On 12-Jun-09			Currency Future	1	5,000	32.87	Client	Buy
<b>Total for ZAAD Currency Future:</b>					<b>1</b>	<b>5,000</b>	<b>32.87</b>		
<b>Grand Total for all Instruments:</b>					<b>59</b>	<b>72,313,000</b>	<b>378,818.56</b>		