



# Derivatives Matched Trades Report

Report for 20/04/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:07:45	\$ / R On 12-Jun-09			Currency Future	1	40,000	0.00	Client	Sell
09:08:16	\$ / R On 12-Jun-09			Currency Future	1	2,500,000	0.00	Member	Sell
09:08:57	\$ / R On 12-Jun-09			Currency Future	1	200,000	1,824.10	Member	Buy
09:19:37	\$ / R On 14-Sep-09			Currency Future	1	86,000	0.00	Member	Sell
09:51:24	\$ / R On 12-Jun-09			Currency Future	1	200,000	0.00	Member	Sell
09:54:50	\$ / R On 12-Jun-09			Currency Future	1	2,500,000	22,864.50	Client	Buy
10:35:27	\$ / R On 12-Jun-09			Currency Future	1	93,000	0.00	Client	Sell
10:35:27	\$ / R On 12-Jun-09			Currency Future	1	93,000	846.77	Member	Buy
10:43:54	\$ / R On 12-Jun-09			Currency Future	1	25,000	0.00	Client	Sell
10:43:54	\$ / R On 12-Jun-09			Currency Future	1	25,000	228.75	Client	Buy
10:50:59	\$ / R On 12-Jun-09			Currency Future	1	200,000	1,828.12	Member	Buy
10:56:18	\$ / R On 12-Jun-09			Currency Future	1	200,000	0.00	Member	Sell
10:59:03	\$ / R On 12-Jun-09			Currency Future	1	425,000	3,837.50	Member	Buy
11:04:07	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
11:04:07	\$ / R On 12-Jun-09			Currency Future	1	5,000	45.75	Client	Buy
11:05:59	\$ / R On 12-Jun-09			Currency Future	1	425,000	0.00	Client	Sell
11:34:25	\$ / R On 12-Jun-09			Currency Future	1	3,000	27.55	Client	Buy
11:48:13	\$ / R On 12-Jun-09			Currency Future	1	30,000	275.40	Client	Buy
11:48:13	\$ / R On 12-Jun-09			Currency Future	1	30,000	0.00	Client	Sell
11:59:22	\$ / R On 12-Jun-09			Currency Future	1	1,000	9.18	Client	Buy
12:21:05	\$ / R On 12-Jun-09			Currency Future	1	1,000	9.15	Client	Buy
12:21:05	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
12:32:31	\$ / R On 12-Jun-09			Currency Future	1	1,000	9.15	Client	Buy
12:39:31	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
12:39:31	\$ / R On 12-Jun-09			Currency Future	1	5,000	45.65	Client	Buy

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13:36:45	\$ / R On 12-Jun-09			Currency Future	1	5,000	45.75	Client	Buy
13:36:45	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
13:41:03	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
13:41:03	\$ / R On 12-Jun-09			Currency Future	1	10,000	91.50	Client	Buy
13:52:09	\$ / R On 12-Jun-09			Currency Future	1	35,000	0.00	Client	Sell
13:56:38	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
14:15:51	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Client	Sell
14:35:26	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Member	Sell
14:38:00	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	9,193.90	Client	Buy
14:39:03	\$ / R On 12-Jun-09			Currency Future	1	4,000	36.80	Client	Buy
14:39:03	\$ / R On 12-Jun-09			Currency Future	1	4,000	0.00	Client	Sell
14:42:29	\$ / R On 12-Jun-09			Currency Future	1	4,000	36.80	Client	Buy
15:15:24	\$ / R On 12-Jun-09			Currency Future	1	1,000	9.17	Client	Buy
15:15:48	\$ / R On 12-Jun-09			Currency Future	1	49,000	449.33	Client	Buy
15:17:35	\$ / R On 12-Jun-09			Currency Future	1	2,000	18.33	Client	Buy
15:45:06	\$ / R On 14-Sep-09			Currency Future	1	86,000	798.49	Member	Buy
15:45:43	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
15:52:49	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Member	Sell
16:02:30	\$ / R On 12-Jun-09			Currency Future	1	50,000	459.86	Client	Buy
16:03:50	\$ / R On 12-Jun-09			Currency Future	1	10,000	92.04	Client	Buy
16:12:10	\$ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Client	Sell
16:12:10	\$ / R On 12-Jun-09			Currency Future	1	20,000	183.17	Client	Buy
16:20:53	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Member	Sell
16:22:34	\$ / R On 12-Jun-09			Currency Future	1	10,000	92.00	Client	Buy
16:22:37	\$ / R On 12-Jun-09			Currency Future	1	50,000	460.41	Client	Buy
16:44:01	\$ / R On 12-Jun-09			Currency Future	1	17,000	0.00	Client	Sell
16:44:13	\$ / R On 12-Jun-09			Currency Future	1	17,000	155.44	Member	Buy
<b>Total for \$ / R Currency Future:</b>					<b>52</b>	<b>9,664,000</b>	<b>43,974.56</b>		
12:40:13	£ / R On 12-Jun-09			Currency Future	1	8,000	106.66	Client	Buy
<b>Total for £ / R Currency Future:</b>					<b>1</b>	<b>8,000</b>	<b>106.66</b>		

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:09:11	€ / R On 12-Jun-09			Currency Future	1	100,000	0.00	Member	Sell
09:47:09	€ / R On 12-Jun-09			Currency Future	1	41,000	484.52	Member	Buy
09:49:20	€ / R On 12-Jun-09			Currency Future	1	41,000	0.00	Client	Sell
13:22:49	€ / R On 12-Jun-09			Currency Future	1	70,000	0.00	Member	Sell
13:22:58	€ / R On 12-Jun-09			Currency Future	1	70,000	0.00	Member	Sell
14:06:44	€ / R On 12-Jun-09			Currency Future	1	70,000	832.03	Client	Buy
14:07:08	€ / R On 12-Jun-09			Currency Future	1	70,000	832.03	Client	Buy
14:08:05	€ / R On 12-Jun-09			Currency Future	1	100,000	1,188.65	Client	Buy
14:12:43	€ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Member	Sell
14:22:21	€ / R On 14-Sep-09			Currency Future	1	50,000	604.34	Client	Buy
<b>Total for € / R Currency Future:</b>					<b>10</b>	<b>662,000</b>	<b>3,941.58</b>		
11:41:42	ALBI On 07-May-09			Index Future	1	420,000	0.00	Member	Buy
11:41:42	ALBI On 07-May-09			Index Future	1	420,000	0.00	Client	Sell
<b>Total for ALBI Index Future:</b>					<b>2</b>	<b>840,000</b>	<b>0.00</b>		
<b>Grand Total for all Instruments:</b>					<b>65</b>	<b>11,174,000</b>	<b>48,022.79</b>		