



# Derivatives Matched Trades Report

Report for 18/05/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:51:00	\$ / R On 12-Jun-09			Currency Future	1	2,000,000	0.00	Member	Sell
09:03:56	\$ / R On 12-Jun-09			Currency Future	1	6,000	0.00	Client	Sell
09:08:51	\$ / R On 14-Sep-09			Currency Future	1	5,000	44.53	Member	Buy
09:09:09	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
09:11:36	\$ / R On 12-Jun-09			Currency Future	1	5,000	43.83	Member	Buy
09:12:09	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
09:27:16	\$ / R On 12-Jun-09			Currency Future	1	25,000	0.00	Client	Sell
09:30:01	\$ / R On 12-Jun-09			Currency Future	1	2,000,000	17,560.40	Client	Buy
09:33:21	\$ / R On 14-Sep-09			Currency Future	1	8,000	0.00	Client	Sell
09:36:52	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	8,837.30	Member	Buy
09:36:56	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	8,837.30	Member	Buy
09:37:06	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	8,837.30	Member	Buy
09:38:38	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	8,836.30	Member	Buy
09:38:54	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	8,837.30	Member	Buy
09:43:16	\$ / R On 12-Jun-09			Currency Future	1	3,000	26.10	Client	Buy
09:43:16	\$ / R On 12-Jun-09			Currency Future	1	3,000	0.00	Client	Sell
09:46:00	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	0.00	Client	Sell
09:46:26	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	0.00	Client	Sell
09:46:44	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	0.00	Client	Sell
09:47:22	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	0.00	Client	Sell
09:47:36	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	0.00	Client	Sell
09:49:04	\$ / R On 14-Sep-09			Currency Future	1	25,000	0.00	Member	Sell
09:51:21	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
09:53:25	\$ / R On 12-Jun-09			Currency Future	1	12,000	0.00	Client	Sell
09:54:12	\$ / R On 12-Jun-09			Currency Future	1	2,000,000	0.00	Member	Sell

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10:00:26	\$ / R On 12-Jun-09			Currency Future	1	6,000	0.00	Client	Sell
10:00:26	\$ / R On 12-Jun-09			Currency Future	1	6,000	52.29	Client	Buy
10:12:44	\$ / R On 12-Jun-09			Currency Future	1	5,000	43.63	Member	Buy
10:13:42	\$ / R On 12-Jun-09			Currency Future	1	41,000	0.00	Member	Sell
10:15:38	\$ / R On 14-Sep-09			Currency Future	1	4,000	0.00	Client	Sell
10:15:39	\$ / R On 12-Jun-09			Currency Future	1	41,000	358.98	Member	Buy
10:16:10	\$ / R On 14-Sep-09			Currency Future	1	25,000	220.72	Member	Buy
10:26:48	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Member	Sell
10:31:27	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
10:35:15	\$ / R On 12-Jun-09			Currency Future	1	3,000	0.00	Client	Sell
10:35:34	\$ / R On 12-Jun-09			Currency Future	1	2,000,000	17,479.60	Client	Buy
10:35:49	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
10:52:06	\$ / R On 12-Jun-09			Currency Future	1	5,000	43.65	Client	Buy
10:52:06	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
11:04:00	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	8,790.70	Client	Buy
11:51:35	\$ / R On 12-Jun-09			Currency Future	1	40,000	347.10	Member	Buy
11:51:35	\$ / R On 12-Jun-09			Currency Future	1	40,000	0.00	Client	Sell
11:54:47	\$ / R On 12-Jun-09			Currency Future	1	50,000	434.00	Client	Buy
11:54:47	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Client	Sell
11:54:51	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Client	Sell
11:54:51	\$ / R On 12-Jun-09			Currency Future	1	50,000	434.00	Client	Buy
13:15:54	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	8,708.20	Member	Buy
13:41:40	\$ / R On 12-Jun-09			Currency Future	1	3,000	26.04	Client	Buy
13:43:41	\$ / R On 12-Jun-09			Currency Future	1	300,000	2,604.00	Client	Buy
13:46:13	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Client	Sell
13:49:35	\$ / R On 14-Sep-09			Currency Future	1	3,000	0.00	Member	Sell
13:50:45	\$ / R On 12-Jun-09			Currency Future	1	22,000	190.81	Client	Buy
13:50:45	\$ / R On 14-Sep-09			Currency Future	1	3,000	26.44	Member	Buy
13:54:14	\$ / R On 12-Jun-09			Currency Future	1	3,000	25.95	Client	Buy
13:54:14	\$ / R On 12-Jun-09			Currency Future	1	3,000	0.00	Client	Sell
13:57:03	\$ / R On 12-Jun-09			Currency Future	1	772,000	6,679.65	Member	Buy
14:00:55	\$ / R On 12-Jun-09			Currency Future	1	300,000	2,617.20	Member	Buy
14:00:55	\$ / R On 12-Jun-09			Currency Future	1	300,000	0.00	Client	Sell
14:01:50	\$ / R On 12-Jun-09			Currency Future	1	108,000	934.20	Member	Buy
14:01:50	\$ / R On 12-Jun-09			Currency Future	1	108,000	0.00	Client	Sell
14:02:08	\$ / R On 12-Jun-09			Currency Future	1	108,000	934.20	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
14:02:08	\$ / R On 12-Jun-09			Currency Future	1	108,000	0.00	Client	Sell
14:56:33	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
14:56:33	\$ / R On 14-Sep-09			Currency Future	1	5,000	44.00	Client	Buy
15:11:39	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Member	Sell
15:30:29	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Client	Sell
15:42:34	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Client	Sell
15:54:55	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Client	Sell
15:57:45	\$ / R On 12-Jun-09			Currency Future	1	3,000	0.00	Client	Sell
16:00:29	\$ / R On 14-Sep-09			Currency Future	1	5,000	44.24	Client	Buy
16:08:23	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
16:08:43	\$ / R On 12-Jun-09			Currency Future	1	4,000	0.00	Client	Sell
16:17:59	\$ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Member	Sell
16:25:01	\$ / R On 14-Sep-09			Currency Future	1	100,000	886.00	Member	Buy
16:27:38	\$ / R On 12-Jun-09			Currency Future	1	772,000	0.00	Client	Sell
16:28:51	\$ / R On 12-Jun-09			Currency Future	1	772,000	6,703.66	Member	Buy
16:30:20	\$ / R On 12-Jun-09			Currency Future	1	108,000	0.00	Client	Sell
16:30:20	\$ / R On 12-Jun-09			Currency Future	1	108,000	937.82	Member	Buy
16:30:30	\$ / R On 12-Jun-09			Currency Future	1	772,000	0.00	Client	Sell
16:30:37	\$ / R On 12-Jun-09			Currency Future	1	108,000	937.82	Member	Buy
16:30:37	\$ / R On 12-Jun-09			Currency Future	1	108,000	0.00	Client	Sell
16:43:11	\$ / R On 12-Jun-09			Currency Future	1	40,000	348.00	Client	Buy
16:43:11	\$ / R On 12-Jun-09			Currency Future	1	40,000	0.00	Client	Sell
16:43:15	\$ / R On 12-Jun-09			Currency Future	1	60,000	522.60	Client	Buy
16:44:09	\$ / R On 12-Jun-09			Currency Future	1	5,000	43.34	Client	Buy
16:51:09	\$ / R On 12-Jun-09			Currency Future	1	1,000	8.69	Client	Buy
<b>Total for \$ / R Currency Future:</b>					<b>86</b>	<b>27,960,000</b>	<b>123,287.90</b>		

08:54:29	£ / R On 12-Jun-09			Currency Future	1	100,000	1,325.88	Member	Buy
08:56:59	£ / R On 12-Jun-09			Currency Future	1	50,000	661.35	Member	Buy
09:21:55	£ / R On 12-Jun-09			Currency Future	1	100,000	0.00	Member	Sell
10:28:51	£ / R On 14-Dec-09			Currency Future	1	25,000	0.00	Client	Sell
10:41:42	£ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Member	Sell
10:42:18	£ / R On 12-Jun-09			Currency Future	1	10,000	133.35	Member	Buy
11:18:49	£ / R On 12-Jun-09			Currency Future	1	25,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:19:04	£ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Client	Sell
11:47:18	£ / R On 14-Sep-09			Currency Future	1	1,000	13.49	Client	Buy
15:29:41	£ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Member	Sell
15:34:46	£ / R On 12-Jun-09			Currency Future	1	20,000	264.43	Member	Buy
15:53:11	£ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Client	Sell
15:54:55	£ / R On 12-Jun-09			Currency Future	1	4,000	0.00	Client	Sell
16:40:16	£ / R On 12-Jun-09			Currency Future	1	160,000	0.00	Client	Sell
16:59:27	£ / R On 12-Jun-09			Currency Future	1	30,000	0.00	Client	Sell
<b>Total for £ / R Currency Future:</b>					<b>15</b>	<b>607,000</b>	<b>2,398.50</b>		
09:50:34	€ / R On 14-Sep-09			Currency Future	1	450,000	0.00	Member	Sell
10:15:50	€ / R On 14-Sep-09			Currency Future	1	450,000	5,394.60	Member	Buy
11:19:34	€ / R On 12-Jun-09			Currency Future	1	25,000	0.00	Client	Sell
16:42:02	€ / R On 12-Jun-09			Currency Future	1	180,000	2,115.90	Client	Buy
16:59:04	€ / R On 12-Jun-09			Currency Future	1	25,000	0.00	Client	Sell
<b>Total for € / R Currency Future:</b>					<b>5</b>	<b>1,130,000</b>	<b>7,510.50</b>		
09:20:03	ZAAD On 12-Jun-09			Currency Future	1	8,000	52.87	Client	Buy
10:07:14	ZAAD On 12-Jun-09			Currency Future	1	8,000	52.74	Client	Buy
11:02:30	ZAAD On 12-Jun-09			Currency Future	1	4,000	0.00	Client	Sell
11:02:30	ZAAD On 12-Jun-09			Currency Future	1	4,000	26.20	Client	Buy
11:19:10	ZAAD On 12-Jun-09			Currency Future	1	180,000	1,177.70	Member	Buy
11:23:01	ZAAD On 12-Jun-09			Currency Future	1	180,000	0.00	Client	Sell
14:10:06	ZAAD On 14-Dec-09			Currency Future	1	100,000	0.00	Client	Sell
14:10:06	ZAAD On 14-Dec-09			Currency Future	1	100,000	673.81	Member	Buy
14:13:22	ZAAD On 14-Dec-09			Currency Future	1	100,000	673.81	Member	Buy
14:13:22	ZAAD On 14-Dec-09			Currency Future	1	100,000	0.00	Client	Sell
15:54:55	ZAAD On 12-Jun-09			Currency Future	1	46,000	0.00	Client	Sell
<b>Total for ZAAD Currency Future:</b>					<b>11</b>	<b>830,000</b>	<b>2,657.13</b>		

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
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<b>Grand Total for all Instruments:</b>					<b>117</b>	<b>30,527,000</b>	<b>135,854.03</b>		
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