



Derivatives Matched Trades Report

Report for 03/06/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:55:44	\$ / R On 12-Jun-09			Currency Future	1	10,000	80.48	Client	Buy
08:55:44	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Member	Sell
08:57:37	\$ / R On 12-Jun-09			Currency Future	1	990,000	0.00	Member	Sell
08:57:37	\$ / R On 12-Jun-09			Currency Future	1	990,000	7,967.52	Client	Buy
08:59:18	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Client	Sell
08:59:18	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	8,049.00	Client	Buy
09:07:44	\$ / R On 14-Sep-09			Currency Future	1	100,000	816.45	Member	Buy
09:16:15	\$ / R On 14-Sep-09			Currency Future	1	82,000	0.00	Client	Sell
09:16:20	\$ / R On 14-Sep-09			Currency Future	1	1,334,000	10,921.46	Client	Buy
09:16:20	\$ / R On 14-Sep-09			Currency Future	1	1,334,000	0.00	Member	Sell
09:36:45	\$ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Member	Sell
09:37:32	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Member	Sell
09:39:00	\$ / R On 14-Sep-09			Currency Future	1	50,000	409.49	Member	Buy
09:39:55	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Member	Sell
09:39:55	\$ / R On 14-Sep-09			Currency Future	1	50,000	409.99	Client	Buy
09:40:40	\$ / R On 12-Jun-09			Currency Future	1	50,000	402.35	Client	Buy
09:41:03	\$ / R On 12-Jun-09			Currency Future	1	50,000	402.35	Client	Buy
09:52:08	\$ / R On 14-Sep-09			Currency Future	1	20,000	163.60	Client	Buy
10:00:13	\$ / R On 14-Sep-09			Currency Future	1	20,000	0.00	Member	Sell
10:00:26	\$ / R On 14-Sep-09			Currency Future	1	20,000	163.70	Client	Buy
10:05:59	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	8,042.50	Client	Buy
10:05:59	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Member	Sell
10:27:14	\$ / R On 12-Jun-09			Currency Future	1	10,000	80.50	Client	Buy
11:19:59	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Client	Sell
11:19:59	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell

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11:19:59	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
11:19:59	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Client	Sell
11:19:59	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
11:21:36	\$ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Client	Sell
11:21:36	\$ / R On 12-Jun-09			Currency Future	1	20,000	161.40	Client	Buy
11:26:28	\$ / R On 12-Jun-09			Currency Future	1	4,000	32.24	Client	Buy
11:26:28	\$ / R On 12-Jun-09			Currency Future	1	4,000	0.00	Client	Sell
11:27:36	\$ / R On 14-Sep-09			Currency Future	1	20,000	164.01	Client	Buy
11:53:15	\$ / R On 14-Sep-09			Currency Future	1	3,000	0.00	Member	Sell
11:58:42	\$ / R On 14-Sep-09			Currency Future	1	3,000	24.57	Client	Buy
12:15:01	\$ / R On 12-Jun-09			Currency Future	1	3,000,000	0.00	Member	Sell
12:22:25	\$ / R On 12-Jun-09			Currency Future	1	3,000,000	24,181.80	Client	Buy
12:23:42	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Member	Sell
12:25:37	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	8,063.60	Client	Buy
12:36:05	\$ / R On 12-Jun-09			Currency Future	1	2,000	16.10	Client	Buy
12:39:53	\$ / R On 14-Sep-09			Currency Future	1	2,000	16.37	Client	Buy
12:42:48	\$ / R On 12-Jun-09			Currency Future	1	6,000	48.18	Client	Buy
12:46:59	\$ / R On 14-Dec-09			Currency Future	1	2,000	16.57	Client	Buy
12:47:54	\$ / R On 12-Jun-09			Currency Future	1	10,000	80.10	Client	Buy
13:01:35	\$ / R On 14-Sep-09			Currency Future	1	2,000,000	0.00	Member	Sell
13:12:23	\$ / R On 12-Jun-09			Currency Future	1	26,000	0.00	Client	Sell
13:25:01	\$ / R On 14-Sep-09			Currency Future	1	2,000,000	16,325.60	Client	Buy
13:40:19	\$ / R On 14-Sep-09			Currency Future	1	2,000,000	0.00	Member	Sell
13:41:51	\$ / R On 14-Sep-09			Currency Future	1	2,000,000	16,396.40	Client	Buy
14:02:45	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Member	Sell
14:16:05	\$ / R On 14-Sep-09			Currency Future	1	3,000,000	0.00	Member	Sell
14:35:15	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Member	Sell
14:37:14	\$ / R On 14-Sep-09			Currency Future	1	25,000	204.34	Member	Buy
14:40:13	\$ / R On 14-Sep-09			Currency Future	1	25,000	0.00	Member	Sell
14:41:41	\$ / R On 14-Sep-09			Currency Future	1	25,000	204.09	Member	Buy
14:41:41	\$ / R On 14-Sep-09			Currency Future	1	25,000	0.00	Client	Sell
14:45:36	\$ / R On 12-Jun-09			Currency Future	1	30,000	0.00	Client	Sell
14:48:35	\$ / R On 14-Sep-09			Currency Future	1	3,000,000	0.00	Member	Sell
14:51:35	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Member	Sell
14:52:04	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	8,099.00	Client	Buy
14:55:22	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	8,055.60	Client	Buy

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14:57:51	\$ / R On 12-Jun-09			Currency Future	1	2,000,000	16,025.80	Member	Buy
14:58:19	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Member	Sell
14:58:52	\$ / R On 14-Dec-09			Currency Future	1	50,000	413.46	Member	Buy
15:09:58	\$ / R On 14-Sep-09			Currency Future	1	9,000	0.00	Member	Sell
15:12:28	\$ / R On 14-Sep-09			Currency Future	1	9,000	74.13	Client	Buy
15:14:51	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	8,031.10	Client	Buy
15:15:22	\$ / R On 12-Jun-09			Currency Future	1	2,000,000	0.00	Client	Sell
15:16:05	\$ / R On 12-Jun-09			Currency Future	1	1,500,000	0.00	Member	Sell
15:49:05	\$ / R On 12-Jun-09			Currency Future	1	1,500,000	12,151.05	Client	Buy
16:00:45	\$ / R On 12-Jun-09			Currency Future	1	96,000	0.00	Client	Sell
16:03:57	\$ / R On 12-Jun-09			Currency Future	1	40,000	0.00	Client	Sell
16:13:38	\$ / R On 14-Sep-09			Currency Future	1	3,000,000	24,594.60	Client	Buy
16:17:46	\$ / R On 14-Sep-09			Currency Future	1	3,000,000	24,709.50	Client	Buy
16:18:55	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Member	Sell
16:18:55	\$ / R On 14-Sep-09			Currency Future	1	50,000	413.10	Client	Buy
16:24:16	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	0.00	Member	Sell
16:27:37	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	8,260.20	Client	Buy
16:55:56	\$ / R On 14-Sep-09			Currency Future	1	200,000	1,646.20	Member	Buy
16:58:33	\$ / R On 14-Sep-09			Currency Future	1	200,000	0.00	Member	Sell
16:59:38	\$ / R On 12-Jun-09			Currency Future	1	36,000	0.00	Client	Sell

Total for \$ / R Currency Future:

81 53,482,000 216,318.48

12:46:49	£ / R On 12-Jun-09			Currency Future	1	3,000	39.90	Client	Buy
13:13:56	£ / R On 12-Jun-09			Currency Future	1	10,000	133.24	Client	Buy
15:10:29	£ / R On 14-Sep-09			Currency Future	1	4,000	0.00	Member	Sell
15:11:29	£ / R On 14-Sep-09			Currency Future	1	4,000	54.24	Client	Buy
16:52:32	£ / R On 14-Sep-09			Currency Future	1	3,000	40.50	Client	Buy
16:55:52	£ / R On 14-Dec-09			Currency Future	1	4,000	54.80	Client	Buy

Total for £ / R Currency Future:

6 28,000 322.67

09:44:40	€ / R On 12-Jun-09			Currency Future	1	10,000	114.91	Client	Buy
09:44:47	€ / R On 14-Dec-09			Currency Future	1	5,000	59.28	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:35:03	€ / R On 14-Sep-09			Currency Future	1	4,000	0.00	Client	Sell
13:16:26	€ / R On 14-Sep-09			Currency Future	1	6,000	69.80	Client	Buy
Total for € / R Currency Future:					4	25,000	243.98		
13:57:41	ALBI On 06-Aug-09			Index Future	1	10,000	0.00	Client	Buy
13:57:41	ALBI On 06-Aug-09			Index Future	1	10,000	0.00	Member	Sell
Total for ALBI Index Future:					2	20,000	0.00		
14:51:22	GOVI On 06-Aug-09			jGovi	1	2,310,000	0.00		Sell
14:51:22	GOVI On 06-Aug-09			jGovi	1	2,310,000	678,821.22	Member	Buy
Total for GOVI jGovi:					2	4,620,000	678,821.22		
13:55:28	R206 On 06-Aug-09			Bond Future	1	44,400,000	431,200.95	Client	Buy
13:55:28	R206 On 06-Aug-09			Bond Future	1	44,400,000	0.00	Member	Sell
13:55:46	R206 On 06-Aug-09			Bond Future	1	2,600,000	0.00	Member	Sell
13:55:46	R206 On 06-Aug-09			Bond Future	1	2,600,000	25,250.51	Client	Buy
Total for R206 Bond Future:					4	94,000,000	456,451.45		
09:48:02	ZAAD On 14-Dec-09			Currency Future	1	2,000	13.51	Client	Buy
11:35:49	ZAAD On 12-Jun-09			Currency Future	1	6,000	39.60	Client	Buy
Total for ZAAD Currency Future:					2	8,000	53.11		
Grand Total for all Instruments:					101	152,183,000	1,352,210.92		