



# Derivatives Matched Trades Report

Report for 24/06/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:17:00	\$ / R On 14-Sep-09			Currency Future	1	50,000	417.25	Member	Buy
08:21:09	\$ / R On 14-Dec-09			Currency Future	1	5,000	42.34	Member	Buy
08:31:31	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Client	Sell
09:09:37	\$ / R On 14-Sep-09			Currency Future	1	4,000	0.00	Member	Sell
09:09:37	\$ / R On 14-Sep-09			Currency Future	1	3,000	0.00	Member	Sell
09:11:04	\$ / R On 14-Sep-09			Currency Future	1	3,000	24.86	Client	Buy
09:18:00	\$ / R On 14-Sep-09			Currency Future	1	10,000	82.69	Member	Buy
09:18:36	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
09:19:18	\$ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell
09:19:18	\$ / R On 14-Sep-09			Currency Future	1	2,000	16.54	Client	Buy
09:38:23	\$ / R On 14-Sep-09			Currency Future	1	275,000	0.00	Client	Sell
09:38:23	\$ / R On 14-Sep-09			Currency Future	1	275,000	2,273.15	Member	Buy
09:43:38	\$ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Client	Sell
09:43:56	\$ / R On 14-Sep-09			Currency Future	1	6,000	0.00	Client	Sell
09:45:01	\$ / R On 14-Sep-09			Currency Future	1	593,000	0.00	Client	Sell
09:53:10	\$ / R On 14-Sep-09			Currency Future	1	4,000	33.12	Client	Buy
09:53:28	\$ / R On 14-Sep-09			Currency Future	1	3,000	24.84	Client	Buy
09:55:55	\$ / R On 14-Sep-09			Currency Future	1	2,000	16.56	Client	Buy
09:55:55	\$ / R On 14-Sep-09			Currency Future	1	2,000	16.59	Client	Buy
09:55:55	\$ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell
10:03:12	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Member	Sell
10:48:40	\$ / R On 14-Sep-09			Currency Future	1	15,000	123.87	Client	Buy
10:48:40	\$ / R On 14-Sep-09			Currency Future	1	15,000	0.00	Client	Sell
10:51:58	\$ / R On 14-Sep-09			Currency Future	1	17,000	0.00	Member	Sell
10:52:28	\$ / R On 14-Sep-09			Currency Future	1	17,000	140.67	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:42:09	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Member	Sell
11:42:51	\$ / R On 14-Sep-09			Currency Future	1	10,000	82.62	Client	Buy
11:51:05	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
11:51:05	\$ / R On 14-Sep-09			Currency Future	1	5,000	41.20	Client	Buy
11:54:00	\$ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Member	Sell
12:34:05	\$ / R On 14-Sep-09			Currency Future	1	5,000	41.15	Client	Buy
12:34:16	\$ / R On 14-Sep-09			Currency Future	1	5,000	41.15	Client	Buy
12:34:24	\$ / R On 14-Sep-09			Currency Future	1	5,000	41.15	Client	Buy
12:34:32	\$ / R On 14-Sep-09			Currency Future	1	1,000	8.23	Client	Buy
12:34:45	\$ / R On 14-Sep-09			Currency Future	1	6,146,000	0.00	Client	Sell
12:36:10	\$ / R On 14-Sep-09			Currency Future	1	10,000	82.20	Client	Buy
12:36:20	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Member	Sell
12:36:51	\$ / R On 14-Sep-09			Currency Future	1	10,000	82.16	Client	Buy
12:37:00	\$ / R On 14-Sep-09			Currency Future	1	15,000	0.00	Member	Sell
12:37:38	\$ / R On 14-Sep-09			Currency Future	1	15,000	123.23	Client	Buy
12:48:41	\$ / R On 14-Sep-09			Currency Future	1	3,000	24.64	Client	Buy
12:52:42	\$ / R On 14-Sep-09			Currency Future	1	6,146,000	50,643.04	Client	Buy
12:52:42	\$ / R On 14-Sep-09			Currency Future	1	6,146,000	0.00	Member	Sell
13:31:22	\$ / R On 14-Sep-09			Currency Future	1	60,000	0.00	Client	Sell
13:34:40	\$ / R On 14-Sep-09	8.30	Call	Currency Future	1	1,000,000	0.00	Member	Buy
13:54:26	\$ / R On 14-Sep-09			Currency Future	1	5,000	41.00	Client	Buy
13:54:42	\$ / R On 14-Sep-09			Currency Future	1	1,000	8.20	Client	Buy
13:55:09	\$ / R On 14-Sep-09			Currency Future	1	5,000	40.95	Client	Buy
13:55:19	\$ / R On 14-Sep-09			Currency Future	1	3,000	24.57	Client	Buy
13:57:06	\$ / R On 14-Sep-09			Currency Future	1	5,000	40.92	Client	Buy
14:07:40	\$ / R On 14-Sep-09			Currency Future	1	10,000	81.82	Client	Buy
14:08:07	\$ / R On 14-Sep-09			Currency Future	1	1,000	8.18	Client	Buy
14:09:41	\$ / R On 14-Sep-09			Currency Future	1	1,000	8.18	Client	Buy
14:09:41	\$ / R On 14-Sep-09			Currency Future	1	5,000	40.90	Client	Buy
14:10:42	\$ / R On 14-Sep-09			Currency Future	1	1,000	8.18	Client	Buy
14:13:57	\$ / R On 14-Sep-09			Currency Future	1	2,000	16.50	Client	Buy
14:15:09	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	8,244.70	Member	Buy
14:18:47	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	0.00	Client	Sell
14:19:51	\$ / R On 14-Sep-09	8.30	Call	Currency Future	1	1,000,000	0.00	Client	Sell
14:28:10	\$ / R On 14-Sep-09			Currency Future	1	50,000	410.30	Client	Buy
14:31:04	\$ / R On 14-Sep-09			Currency Future	1	23,000	187.71	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
14:31:45	\$ / R On 14-Sep-09			Currency Future	1	23,000	0.00	Member	Sell
14:43:50	\$ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Member	Sell
14:44:18	\$ / R On 14-Sep-09			Currency Future	1	2,000	16.39	Client	Buy
15:00:23	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
15:04:14	\$ / R On 14-Sep-09			Currency Future	1	50,000	410.30	Client	Buy
15:04:14	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Client	Sell
15:13:49	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
15:14:08	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
15:14:29	\$ / R On 14-Dec-09			Currency Future	1	247,000	0.00	Member	Sell
15:18:42	\$ / R On 14-Sep-09			Currency Future	1	20,000	0.00	Member	Sell
15:19:23	\$ / R On 14-Dec-09	8.40	Call	Currency Future	1	247,000	0.00	Member	Sell
15:22:35	\$ / R On 14-Sep-09			Currency Future	1	20,000	163.83	Client	Buy
15:26:12	\$ / R On 14-Dec-09			Currency Future	1	247,000	2,058.50	Member	Buy
15:26:47	\$ / R On 14-Sep-09			Currency Future	1	1,465,000	0.00	Member	Sell
15:26:52	\$ / R On 14-Dec-09	8.40	Call	Currency Future	1	247,000	0.00	Member	Buy
15:29:25	\$ / R On 14-Sep-09			Currency Future	1	1,465,000	11,998.35	Member	Buy
15:35:49	\$ / R On 15-Mar-10			Currency Future	1	5,000	42.28	Client	Buy
15:45:31	\$ / R On 14-Dec-09			Currency Future	1	250,000	0.00	Member	Sell
15:45:31	\$ / R On 14-Dec-09			Currency Future	1	250,000	2,077.88	Client	Buy
15:49:45	\$ / R On 14-Sep-09			Currency Future	1	6,146,000	50,652.26	Member	Buy
16:19:30	\$ / R On 14-Dec-09	8.40	Call	Currency Future	1	247,000	0.00	Member	Sell
16:19:30	\$ / R On 14-Dec-09	8.40	Call	Currency Future	1	247,000	0.00	Client	Buy
16:19:47	\$ / R On 14-Dec-09			Currency Future	1	247,000	2,070.85	Client	Buy
16:19:47	\$ / R On 14-Dec-09			Currency Future	1	247,000	0.00	Member	Sell
16:22:13	\$ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Client	Sell
16:34:40	\$ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Member	Sell
16:36:54	\$ / R On 14-Sep-09			Currency Future	1	2,000	16.35	Client	Buy
16:39:21	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	8,202.00	Member	Buy
16:39:21	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	0.00	Client	Sell
16:39:39	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	8,173.50	Client	Buy
16:39:39	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	0.00	Member	Sell
16:42:52	\$ / R On 14-Sep-09			Currency Future	1	245,000	0.00	Member	Sell
16:48:38	\$ / R On 14-Sep-09			Currency Future	1	100,000	816.70	Client	Buy
16:53:55	\$ / R On 14-Sep-09			Currency Future	1	245,000	2,001.94	Client	Buy
17:04:52	\$ / R On 14-Sep-09			Currency Future	1	1,221,000	0.00	Member	Sell
17:04:52	\$ / R On 14-Sep-09			Currency Future	1	1,221,000	10,012.20	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
<b>Total for \$ / R Currency Future:</b>					<b>97</b>	<b>43,063,000</b>	<b>162,298.68</b>		
09:43:12	£ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell
12:33:53	£ / R On 14-Sep-09			Currency Future	1	1,326,000	0.00	Client	Sell
12:58:43	£ / R On 14-Sep-09			Currency Future	1	1,326,000	18,113.16	Client	Buy
12:58:43	£ / R On 14-Sep-09			Currency Future	1	1,326,000	0.00	Member	Sell
13:41:30	£ / R On 14-Dec-09			Currency Future	1	3,000	41.40	Client	Buy
15:51:24	£ / R On 14-Sep-09			Currency Future	1	1,326,000	18,115.15	Member	Buy
16:50:08	£ / R On 14-Sep-09			Currency Future	1	3,000	40.43	Client	Buy
<b>Total for £ / R Currency Future:</b>					<b>7</b>	<b>5,312,000</b>	<b>36,310.14</b>		
09:05:00	€ / R On 14-Sep-09			Currency Future	1	2,000,000	0.00	Member	Sell
09:26:39	€ / R On 14-Sep-09			Currency Future	1	35,000	0.00	Client	Sell
09:29:40	€ / R On 14-Sep-09			Currency Future	1	2,000,000	23,400.00	Member	Buy
12:02:27	€ / R On 14-Sep-09			Currency Future	1	65,000	0.00	Client	Sell
12:36:00	€ / R On 14-Sep-09			Currency Future	1	766,000	0.00	Client	Sell
12:36:13	€ / R On 14-Sep-09			Currency Future	1	500,000	0.00	Member	Sell
12:36:13	€ / R On 14-Sep-09			Currency Future	1	500,000	5,800.00	Client	Buy
12:59:04	€ / R On 14-Sep-09			Currency Future	1	766,000	8,889.43	Client	Buy
12:59:04	€ / R On 14-Sep-09			Currency Future	1	766,000	0.00	Member	Sell
14:47:51	€ / R On 14-Sep-09			Currency Future	1	15,000	0.00	Member	Sell
14:49:36	€ / R On 14-Sep-09			Currency Future	1	15,000	172.81	Client	Buy
15:44:35	€ / R On 14-Sep-09			Currency Future	1	5,000	57.35	Client	Buy
15:50:49	€ / R On 14-Sep-09			Currency Future	1	766,000	8,890.58	Member	Buy
16:30:29	€ / R On 14-Sep-09			Currency Future	1	25,000	286.75	Member	Buy
16:30:29	€ / R On 14-Sep-09			Currency Future	1	25,000	0.00	Client	Sell
<b>Total for € / R Currency Future:</b>					<b>15</b>	<b>8,249,000</b>	<b>47,496.92</b>		
09:15:36	GOVI On 06-Aug-09			jGovi	1	10,000	0.00	Member	Sell
09:15:36	GOVI On 06-Aug-09			jGovi	1	10,000	2,932.20	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
<b>Total for GOVI jGovi:</b>					<b>2</b>	<b>20,000</b>	<b>2,932.20</b>		
10:43:54	ILBI On 06-Aug-09			Index Future	1	10,000	0.00	Client	Buy
10:43:54	ILBI On 06-Aug-09			Index Future	1	10,000	0.00	Member	Sell
<b>Total for ILBI Index Future:</b>					<b>2</b>	<b>20,000</b>	<b>0.00</b>		
12:37:15	ZAAD On 14-Dec-09			Currency Future	1	2,000	0.00	Client	Sell
15:04:49	ZAAD On 14-Sep-09			Currency Future	1	10,000,000	0.00	Member	Sell
16:14:10	ZAAD On 14-Sep-09			Currency Future	1	10,000,000	65,100.00	Client	Buy
<b>Total for ZAAD Currency Future:</b>					<b>3</b>	<b>20,002,000</b>	<b>65,100.00</b>		
<b>Grand Total for all Instruments:</b>					<b>126</b>	<b>76,666,000</b>	<b>314,137.93</b>		