



Derivatives Matched Trades Report

Report for 25/06/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:53:29	\$ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Member	Sell
09:08:38	\$ / R On 14-Dec-09			Currency Future	1	500,000	0.00	Member	Sell
09:14:52	\$ / R On 14-Dec-09			Currency Future	1	500,000	4,163.30	Client	Buy
09:19:01	\$ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Member	Sell
09:35:35	\$ / R On 14-Sep-09			Currency Future	1	100,000	814.50	Member	Buy
09:36:25	\$ / R On 14-Sep-09			Currency Future	1	100,000	820.05	Member	Buy
09:36:53	\$ / R On 14-Dec-09			Currency Future	1	1,500,000	0.00	Client	Sell
09:36:53	\$ / R On 14-Dec-09			Currency Future	1	1,500,000	12,521.25	Client	Buy
09:39:09	\$ / R On 14-Dec-09			Currency Future	1	1,500,000	12,519.75	Client	Buy
09:39:09	\$ / R On 14-Dec-09			Currency Future	1	1,500,000	0.00	Member	Sell
10:04:58	\$ / R On 14-Sep-09			Currency Future	1	5,000	41.01	Client	Buy
10:05:01	\$ / R On 14-Sep-09			Currency Future	1	5,000	41.01	Client	Buy
10:06:06	\$ / R On 14-Sep-09			Currency Future	1	15,000	123.02	Client	Buy
10:07:55	\$ / R On 14-Sep-09			Currency Future	1	10,000	82.00	Client	Buy
10:07:55	\$ / R On 14-Sep-09			Currency Future	1	20,000	0.00	Client	Sell
10:07:55	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
10:07:55	\$ / R On 14-Sep-09			Currency Future	1	20,000	164.00	Client	Buy
10:09:06	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Member	Sell
10:10:03	\$ / R On 14-Sep-09			Currency Future	1	50,000	410.26	Client	Buy
10:11:54	\$ / R On 14-Sep-09			Currency Future	1	4,000	32.76	Client	Buy
10:11:54	\$ / R On 14-Sep-09			Currency Future	1	4,000	0.00	Client	Sell
11:45:23	\$ / R On 14-Sep-09			Currency Future	1	60,000	0.00	Client	Sell
11:45:23	\$ / R On 14-Sep-09			Currency Future	1	60,000	492.60	Client	Buy
11:54:45	\$ / R On 14-Sep-09			Currency Future	1	65,000	533.81	Client	Buy
11:54:51	\$ / R On 14-Sep-09			Currency Future	1	65,000	0.00	Member	Sell

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11:55:33	\$ / R On 14-Sep-09			Currency Future	1	65,000	533.29	Client	Buy
11:56:05	\$ / R On 14-Sep-09			Currency Future	1	40,000	328.40	Client	Buy
11:58:32	\$ / R On 14-Sep-09			Currency Future	1	40,000	0.00	Member	Sell
11:59:01	\$ / R On 14-Sep-09			Currency Future	1	40,000	328.12	Client	Buy
14:19:31	\$ / R On 14-Sep-09	8.30	Call	Currency Future	1	1,000,000	0.00	Member	Sell
14:19:57	\$ / R On 14-Sep-09	8.30	Call	Currency Future	1	1,000,000	0.00	Member	Buy
14:22:41	\$ / R On 14-Sep-09	8.30	Call	Currency Future	1	1,000,000	0.00	Client	Sell
14:23:03	\$ / R On 14-Sep-09	8.30	Call	Currency Future	1	1,000,000	0.00	Client	Buy
14:36:49	\$ / R On 14-Sep-09			Currency Future	1	5,000	40.99	Client	Buy
14:36:49	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
15:16:45	\$ / R On 14-Sep-09			Currency Future	1	5,000	40.99	Client	Buy
15:19:11	\$ / R On 14-Sep-09			Currency Future	1	200,000	0.00	Member	Sell
15:28:25	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Member	Sell
15:29:01	\$ / R On 14-Sep-09			Currency Future	1	5,000	40.97	Member	Buy
15:30:05	\$ / R On 14-Sep-09			Currency Future	1	14,000	0.00	Member	Sell
15:31:53	\$ / R On 14-Sep-09			Currency Future	1	14,000	114.65	Client	Buy
15:35:43	\$ / R On 14-Sep-09			Currency Future	1	5,000	40.90	Client	Buy
15:36:06	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Member	Sell
15:36:20	\$ / R On 14-Sep-09			Currency Future	1	30,000	245.40	Client	Buy
15:36:34	\$ / R On 14-Sep-09			Currency Future	1	30,000	0.00	Member	Sell
15:37:58	\$ / R On 14-Sep-09			Currency Future	1	5,000	40.87	Member	Buy
15:38:22	\$ / R On 14-Sep-09			Currency Future	1	30,000	245.09	Member	Buy
16:01:46	\$ / R On 14-Sep-09			Currency Future	1	4,000	32.70	Client	Buy
16:02:07	\$ / R On 14-Sep-09			Currency Future	1	4,000	0.00	Member	Sell
16:02:34	\$ / R On 14-Sep-09			Currency Future	1	200,000	1,629.38	Client	Buy
16:03:07	\$ / R On 14-Sep-09			Currency Future	1	4,000	32.65	Member	Buy
16:03:41	\$ / R On 14-Sep-09			Currency Future	1	1,000	8.16	Client	Buy
16:03:41	\$ / R On 14-Sep-09			Currency Future	1	4,000	32.64	Client	Buy
16:03:41	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
16:03:41	\$ / R On 14-Sep-09			Currency Future	1	4,000	0.00	Client	Sell
16:03:46	\$ / R On 14-Sep-09			Currency Future	1	29,000	236.64	Client	Buy
16:10:56	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	0.00	Member	Sell
16:14:49	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Member	Sell
16:18:17	\$ / R On 14-Sep-09			Currency Future	1	5,000	40.88	Client	Buy
16:20:40	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	8,181.00	Client	Buy
16:24:20	\$ / R On 14-Sep-09			Currency Future	1	244,000	2,000.80	Client	Buy

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16:24:20	\$ / R On 14-Sep-09			Currency Future	1	244,000	0.00	Member	Sell
16:50:32	\$ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell
Total for \$ / R Currency Future:					63	15,137,000	46,953.83		
09:29:34	£ / R On 14-Sep-09			Currency Future	1	3,000	40.26	Client	Buy
10:13:29	£ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
10:44:40	£ / R On 14-Dec-09			Currency Future	1	1,000	13.62	Client	Buy
12:49:57	£ / R On 14-Sep-09			Currency Future	1	2,000	26.70	Client	Buy
13:54:23	£ / R On 14-Dec-09			Currency Future	1	2,000	27.10	Client	Buy
15:12:44	£ / R On 14-Sep-09			Currency Future	1	25,000	334.22	Client	Buy
16:59:51	£ / R On 14-Sep-09			Currency Future	1	20,000	266.41	Client	Buy
Total for £ / R Currency Future:					7	54,000	708.31		
09:08:29	€ / R On 14-Dec-09			Currency Future	1	200,000	0.00	Member	Sell
09:08:29	€ / R On 14-Dec-09			Currency Future	1	200,000	2,321.00	Client	Buy
09:13:14	€ / R On 14-Sep-09			Currency Future	1	525,000	0.00	Member	Sell
09:16:08	€ / R On 14-Sep-09			Currency Future	1	525,000	6,009.83	Member	Buy
09:22:14	€ / R On 14-Sep-09			Currency Future	1	525,000	0.00	Member	Sell
09:22:14	€ / R On 14-Sep-09			Currency Future	1	525,000	6,008.89	Client	Buy
09:51:42	€ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
11:04:37	€ / R On 14-Dec-09			Currency Future	1	45,000	0.00	Member	Sell
11:05:15	€ / R On 14-Dec-09			Currency Future	1	45,000	523.63	Client	Buy
15:16:12	€ / R On 14-Sep-09			Currency Future	1	7,000	79.87	Client	Buy
16:19:15	€ / R On 14-Sep-09			Currency Future	1	80,000	910.40	Client	Buy
16:25:56	€ / R On 14-Dec-09			Currency Future	1	50,000	579.71	Client	Buy
16:43:07	€ / R On 14-Dec-09			Currency Future	1	200,000	2,315.80	Client	Buy
16:43:07	€ / R On 14-Dec-09			Currency Future	1	200,000	0.00	Member	Sell
Total for € / R Currency Future:					14	3,128,000	18,749.12		
16:22:19	GOVI On 06-Aug-09			jGovi	1	40,000	0.00		Sell
16:22:19	GOVI On 06-Aug-09			jGovi	1	40,000	11,703.20	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
Total for GOVI jGovi:					2	80,000	11,703.20		
16:18:17	R157 On 06-Aug-09			Bond Future	1	50,000,000	647,634.70	Client	Buy
16:19:08	R157 On 06-Aug-09			Bond Future	1	50,000,000	0.00	Member	Sell
Total for R157 Bond Future:					2	100,000,000	647,634.70		
16:19:33	R186 On 06-Aug-09			Bond Future	1	40,000,000	461,265.08	Client	Buy
16:20:11	R186 On 06-Aug-09			Bond Future	1	40,000,000	0.00	Member	Sell
16:22:59	R186 On 06-Aug-09			Bond Future	1	11,400,000	0.00	Member	Sell
16:22:59	R186 On 06-Aug-09			Bond Future	1	11,400,000	131,460.55		Buy
Total for R186 Bond Future:					4	102,800,000	592,725.63		
16:19:04	R204 On 06-Aug-09			Bond Future	1	70,000,000	0.00	Client	Sell
16:19:35	R204 On 06-Aug-09			Bond Future	1	70,000,000	668,045.98	Member	Buy
Total for R204 Bond Future:					2	140,000,000	668,045.98		
16:19:59	R209 On 06-Aug-09			Bond Future	1	10,000,000	78,494.32	Client	Buy
16:20:31	R209 On 06-Aug-09			Bond Future	1	10,000,000	0.00	Member	Sell
Total for R209 Bond Future:					2	20,000,000	78,494.32		
09:11:36	ZAAD On 14-Sep-09			Currency Future	1	15,000,000	0.00	Member	Sell
09:53:24	ZAAD On 14-Sep-09			Currency Future	1	15,000,000	97,575.00	Client	Buy
15:59:34	ZAAD On 14-Sep-09			Currency Future	1	25,000,000	0.00	Member	Sell
16:03:01	ZAAD On 14-Sep-09			Currency Future	1	25,000,000	162,575.00	Client	Buy
Total for ZAAD Currency Future:					4	80,000,000	260,150.00		

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Grand Total for all Instruments:					100	461,199,000	2,325,165.08		
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