



Derivatives Matched Trades Report

Report for 26/06/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:29:52	\$ / R On 14-Dec-09			Currency Future	1	250,000	0.00	Member	Sell
08:29:52	\$ / R On 14-Dec-09			Currency Future	1	250,000	2,065.95	Client	Buy
09:10:41	\$ / R On 14-Sep-09			Currency Future	1	133,000	1,079.96	Member	Buy
09:10:41	\$ / R On 14-Sep-09			Currency Future	1	133,000	0.00	Client	Sell
09:28:30	\$ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Member	Sell
09:56:33	\$ / R On 14-Sep-09			Currency Future	1	20,000	162.80	Client	Buy
09:58:12	\$ / R On 14-Sep-09			Currency Future	1	4,000	32.52	Client	Buy
09:58:12	\$ / R On 14-Sep-09			Currency Future	1	4,000	0.00	Client	Sell
10:23:18	\$ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell
10:23:18	\$ / R On 14-Sep-09			Currency Future	1	16,000	0.00	Client	Sell
10:35:48	\$ / R On 14-Sep-09			Currency Future	1	5,000	40.64	Client	Buy
10:35:51	\$ / R On 14-Sep-09			Currency Future	1	65,000	528.26	Client	Buy
10:49:43	\$ / R On 14-Sep-09			Currency Future	1	5,000	40.63	Client	Buy
11:02:28	\$ / R On 14-Sep-09			Currency Future	1	2,000	16.27	Client	Buy
11:04:06	\$ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Member	Sell
11:12:56	\$ / R On 14-Sep-09			Currency Future	1	23,000	0.00	Client	Sell
11:12:56	\$ / R On 14-Sep-09			Currency Future	1	23,000	186.99	Client	Buy
11:15:33	\$ / R On 14-Sep-09			Currency Future	1	100,000	813.00	Client	Buy
11:15:33	\$ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Client	Sell
11:39:48	\$ / R On 14-Sep-09			Currency Future	1	100,000	812.84	Client	Buy
11:40:40	\$ / R On 14-Sep-09			Currency Future	1	7,000	0.00	Client	Sell
11:44:45	\$ / R On 14-Sep-09			Currency Future	1	4,000	0.00	Client	Sell
11:44:45	\$ / R On 14-Sep-09			Currency Future	1	4,000	32.48	Client	Buy
11:50:25	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Member	Sell
12:13:47	\$ / R On 14-Sep-09			Currency Future	1	10,000	81.19	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
12:22:18	\$ / R On 14-Sep-09			Currency Future	1	9,000	72.96	Client	Buy
12:33:37	\$ / R On 14-Sep-09			Currency Future	1	3,000	24.30	Client	Buy
12:33:46	\$ / R On 14-Sep-09			Currency Future	1	10,000	81.00	Client	Buy
12:34:01	\$ / R On 15-Mar-10			Currency Future	1	5,000	41.90	Client	Buy
12:34:08	\$ / R On 15-Mar-10			Currency Future	1	30,000	251.40	Client	Buy
12:42:07	\$ / R On 14-Sep-09			Currency Future	1	26,000	210.60	Client	Buy
12:42:07	\$ / R On 14-Sep-09			Currency Future	1	35,000	0.00	Client	Sell
12:42:07	\$ / R On 14-Sep-09			Currency Future	1	26,000	0.00	Client	Sell
12:42:07	\$ / R On 14-Sep-09			Currency Future	1	35,000	283.54	Client	Buy
12:51:36	\$ / R On 14-Sep-09			Currency Future	1	3,000	0.00	Client	Sell
12:51:36	\$ / R On 14-Sep-09			Currency Future	1	3,000	24.31	Client	Buy
12:52:38	\$ / R On 14-Sep-09			Currency Future	1	2,000	16.20	Client	Buy
12:52:38	\$ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell
12:53:45	\$ / R On 14-Sep-09			Currency Future	1	6,000	0.00	Client	Sell
12:54:58	\$ / R On 14-Sep-09			Currency Future	1	4,000	0.00	Member	Sell
12:57:03	\$ / R On 14-Sep-09			Currency Future	1	4,000	32.42	Member	Buy
13:02:55	\$ / R On 14-Sep-09			Currency Future	1	1,000	8.10	Client	Buy
13:03:01	\$ / R On 14-Sep-09			Currency Future	1	22,000	178.20	Client	Buy
13:03:07	\$ / R On 14-Sep-09			Currency Future	1	12,000	97.20	Client	Buy
13:13:40	\$ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell
13:13:40	\$ / R On 14-Sep-09			Currency Future	1	2,000	16.17	Client	Buy
13:38:28	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Member	Sell
13:38:29	\$ / R On 14-Sep-09			Currency Future	1	5,000	40.40	Client	Buy
13:39:49	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
13:39:49	\$ / R On 14-Sep-09			Currency Future	1	1,000	8.07	Client	Buy
13:39:50	\$ / R On 14-Sep-09			Currency Future	1	5,000	40.35	Client	Buy
13:39:50	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
13:44:02	\$ / R On 14-Dec-09			Currency Future	1	5,000	41.08	Client	Buy
13:44:26	\$ / R On 14-Sep-09			Currency Future	1	14,000	112.98	Client	Buy
13:46:33	\$ / R On 14-Sep-09			Currency Future	1	500,000	0.00	Member	Sell
13:57:18	\$ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Member	Sell
13:57:57	\$ / R On 14-Sep-09			Currency Future	1	100,000	807.10	Client	Buy
13:58:29	\$ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Member	Sell
13:58:36	\$ / R On 14-Sep-09			Currency Future	1	2,000	16.15	Client	Buy
13:58:44	\$ / R On 14-Sep-09			Currency Future	1	2,000	16.14	Client	Buy
14:00:30	\$ / R On 14-Sep-09			Currency Future	1	500,000	4,036.40	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
14:08:30	\$ / R On 14-Sep-09			Currency Future	1	4,000	32.24	Client	Buy
14:08:48	\$ / R On 14-Sep-09			Currency Future	1	5,000	40.25	Client	Buy
14:09:02	\$ / R On 14-Sep-09			Currency Future	1	12,000	96.48	Client	Buy
14:09:02	\$ / R On 14-Sep-09			Currency Future	1	2,000	16.09	Client	Buy
14:10:54	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Member	Sell
14:13:43	\$ / R On 14-Sep-09			Currency Future	1	300,000	2,405.55	Member	Buy
14:18:53	\$ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Member	Sell
14:19:14	\$ / R On 14-Sep-09			Currency Future	1	2,000	16.08	Client	Buy
14:22:56	\$ / R On 14-Sep-09			Currency Future	1	300,000	0.00	Member	Sell
14:26:25	\$ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell
14:26:25	\$ / R On 14-Sep-09			Currency Future	1	2,000	16.06	Client	Buy
14:27:30	\$ / R On 14-Dec-09			Currency Future	1	250,000	0.00	Member	Sell
14:27:30	\$ / R On 14-Dec-09			Currency Future	1	250,000	2,053.45	Client	Buy
14:29:43	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Member	Sell
14:30:01	\$ / R On 14-Sep-09			Currency Future	1	50,000	402.03	Client	Buy
14:31:42	\$ / R On 14-Dec-09			Currency Future	1	13,000	106.21	Client	Buy
14:34:00	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Member	Sell
14:36:55	\$ / R On 14-Sep-09			Currency Future	1	2,000,000	16,078.00	Client	Buy
14:36:55	\$ / R On 14-Sep-09			Currency Future	1	2,000,000	0.00	Member	Sell
14:40:03	\$ / R On 14-Sep-09			Currency Future	1	40,000	321.00	Client	Buy
14:43:05	\$ / R On 14-Sep-09			Currency Future	1	3,000	24.09	Client	Buy
14:43:42	\$ / R On 14-Sep-09			Currency Future	1	50,000	401.59	Client	Buy
14:44:01	\$ / R On 14-Sep-09			Currency Future	1	50,000	404.14	Client	Buy
14:46:51	\$ / R On 14-Sep-09			Currency Future	1	1,000	8.03	Client	Buy
14:47:36	\$ / R On 14-Sep-09			Currency Future	1	20,000	160.62	Client	Buy
14:51:13	\$ / R On 14-Sep-09			Currency Future	1	15,000	120.54	Client	Buy
15:04:03	\$ / R On 14-Sep-09			Currency Future	1	1,000	8.04	Client	Buy
15:19:43	\$ / R On 14-Sep-09			Currency Future	1	62,000	0.00	Member	Sell
15:20:47	\$ / R On 14-Sep-09			Currency Future	1	88,000	0.00	Member	Sell
15:21:39	\$ / R On 14-Sep-09			Currency Future	1	62,000	498.67	Member	Buy
15:22:14	\$ / R On 14-Sep-09			Currency Future	1	88,000	707.41	Member	Buy
15:34:51	\$ / R On 14-Sep-09			Currency Future	1	30,000	0.00	Member	Sell
15:36:12	\$ / R On 14-Sep-09			Currency Future	1	3,000	24.12	Client	Buy
15:36:12	\$ / R On 14-Sep-09			Currency Future	1	20,000	160.80	Client	Buy
15:36:38	\$ / R On 14-Sep-09			Currency Future	1	5,000	40.18	Client	Buy
15:39:45	\$ / R On 14-Sep-09			Currency Future	1	1,000	8.04	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:44:46	\$ / R On 14-Sep-09			Currency Future	1	30,000	241.14	Client	Buy
15:53:11	\$ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Member	Sell
15:54:22	\$ / R On 14-Sep-09			Currency Future	1	100,000	804.50	Client	Buy
15:57:25	\$ / R On 14-Sep-09			Currency Future	1	125,000	0.00	Member	Sell
15:57:54	\$ / R On 14-Sep-09			Currency Future	1	125,000	1,005.44	Client	Buy
16:17:46	\$ / R On 14-Sep-09			Currency Future	1	10,000	80.65	Client	Buy
16:36:17	\$ / R On 14-Sep-09			Currency Future	1	14,000	0.00	Client	Sell
16:44:07	\$ / R On 14-Sep-09			Currency Future	1	50,000	403.05	Member	Buy
16:46:40	\$ / R On 14-Sep-09			Currency Future	1	4,000	32.33	Client	Buy
16:47:39	\$ / R On 14-Sep-09			Currency Future	1	2,000	16.17	Client	Buy
16:49:10	\$ / R On 14-Sep-09			Currency Future	1	20,000	161.58	Client	Buy
16:52:30	\$ / R On 14-Sep-09			Currency Future	1	40,000	322.90	Client	Buy
16:52:32	\$ / R On 14-Sep-09			Currency Future	1	40,000	0.00	Member	Sell
16:57:09	\$ / R On 14-Sep-09			Currency Future	1	10,000	80.60	Client	Buy
Total for \$ / R Currency Future:					111	9,459,000	39,648.55		
11:42:39	£ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Member	Sell
11:43:12	£ / R On 14-Sep-09			Currency Future	1	100,000	812.85	Member	Buy
13:14:57	£ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Member	Sell
13:31:52	£ / R On 15-Mar-10			Currency Future	1	20,000	275.60	Client	Buy
14:01:58	£ / R On 14-Sep-09			Currency Future	1	100,000	1,335.07	Client	Buy
Total for £ / R Currency Future:					5	420,000	2,423.52		
13:06:08	€ / R On 14-Dec-09			Currency Future	1	700,000	8,130.50	Client	Buy
13:06:08	€ / R On 14-Dec-09			Currency Future	1	700,000	0.00	Member	Sell
13:44:38	€ / R On 15-Mar-10			Currency Future	1	20,000	235.00	Client	Buy
14:08:49	€ / R On 14-Sep-09			Currency Future	1	2,000	22.70	Client	Buy
14:25:12	€ / R On 14-Dec-09			Currency Future	1	15,000	173.01	Client	Buy
Total for € / R Currency Future:					5	1,437,000	8,561.21		
09:11:47	ALBI On 06-Aug-09			Index Future	1	250,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:54:17	ALBI On 06-Aug-09			Index Future	1	250,000	0.00	Member	Buy
Total for ALBI Index Future:					2	500,000	0.00		
10:06:51	GOVI On 06-Aug-09			jGovi	1	40,000	11,703.20	Client	Buy
10:06:51	GOVI On 06-Aug-09			jGovi	1	40,000	0.00	Client	Sell
Total for GOVI jGovi:					2	80,000	11,703.20		
10:09:04	R186 On 06-Aug-09			Bond Future	1	11,400,000	0.00	Client	Sell
10:09:04	R186 On 06-Aug-09			Bond Future	1	11,400,000	131,460.55	Client	Buy
Total for R186 Bond Future:					2	22,800,000	131,460.55		
16:52:36	ZAAD On 14-Sep-09			Currency Future	1	10,000,000	0.00	Member	Sell
16:56:12	ZAAD On 14-Sep-09			Currency Future	1	10,000,000	64,450.00	Client	Buy
Total for ZAAD Currency Future:					2	20,000,000	64,450.00		
Grand Total for all Instruments:					129	54,696,000	258,247.03		