



Derivatives Matched Trades Report

Report for 06/08/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:13:55	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
09:17:58	\$ / R On 14-Sep-09			Currency Future	1	1,000	8.07	Client	Buy
09:20:23	\$ / R On 15-Mar-10			Currency Future	1	2,000	0.00	Client	Sell
09:21:18	\$ / R On 14-Sep-09			Currency Future	1	2,000,000	0.00	Member	Sell
09:34:50	\$ / R On 14-Sep-09			Currency Future	1	129,000	1,038.45	Member	Buy
09:40:39	\$ / R On 14-Sep-09			Currency Future	1	700,000	0.00	Member	Sell
09:45:31	\$ / R On 14-Sep-09			Currency Future	1	20,000	0.00	Member	Sell
09:45:32	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Member	Sell
09:46:25	\$ / R On 14-Sep-09			Currency Future	1	20,000	160.89	Client	Buy
09:47:22	\$ / R On 14-Sep-09			Currency Future	1	20,000	0.00	Client	Sell
09:48:57	\$ / R On 14-Sep-09			Currency Future	1	1,000	8.06	Client	Buy
10:24:49	\$ / R On 14-Sep-09			Currency Future	1	60,000	0.00	Client	Sell
10:24:49	\$ / R On 14-Sep-09			Currency Future	1	60,000	481.80	Member	Buy
10:30:04	\$ / R On 14-Sep-09			Currency Future	1	12,000	0.00	Client	Sell
10:30:16	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
10:35:21	\$ / R On 14-Sep-09			Currency Future	1	14,000	0.00	Client	Sell
10:53:30	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
10:53:30	\$ / R On 14-Sep-09			Currency Future	1	10,000	80.50	Client	Buy
10:54:21	\$ / R On 14-Sep-09			Currency Future	1	190,000	0.00	Member	Sell
10:55:17	\$ / R On 14-Sep-09			Currency Future	1	190,000	1,532.83	Client	Buy
11:01:58	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
11:03:34	\$ / R On 14-Sep-09			Currency Future	1	700,000	5,575.01	Client	Buy
11:03:37	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Member	Sell
11:06:35	\$ / R On 14-Sep-09	8.20	Call	Currency Future	1	23,000	0.00	Member	Sell
11:14:47	\$ / R On 14-Sep-09			Currency Future	1	10,000	80.72	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:34:43	\$ / R On 14-Sep-09	8.20	Call	Currency Future	1	23,000	0.00	Client	Buy
11:50:38	\$ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Member	Sell
11:51:37	\$ / R On 14-Sep-09			Currency Future	1	2,000	16.19	Client	Buy
11:56:23	\$ / R On 14-Sep-09			Currency Future	1	4,000	32.36	Client	Buy
11:56:23	\$ / R On 14-Sep-09			Currency Future	1	4,000	0.00	Client	Sell
12:19:16	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
12:20:22	\$ / R On 14-Sep-09			Currency Future	1	50,000	403.04	Member	Buy
12:21:47	\$ / R On 14-Sep-09			Currency Future	1	4,000	0.00	Client	Sell
12:21:47	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
12:24:09	\$ / R On 14-Sep-09			Currency Future	1	7,000	0.00	Client	Sell
12:24:09	\$ / R On 14-Sep-09			Currency Future	1	7,000	56.77	Client	Buy
12:25:04	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
12:25:04	\$ / R On 14-Sep-09			Currency Future	1	10,000	81.10	Client	Buy
12:27:24	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
12:27:24	\$ / R On 14-Sep-09			Currency Future	1	10,000	81.10	Client	Buy
12:30:09	\$ / R On 14-Sep-09			Currency Future	1	3,000	24.33	Client	Buy
12:30:09	\$ / R On 14-Sep-09			Currency Future	1	3,000	0.00	Client	Sell
12:30:49	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
12:30:54	\$ / R On 14-Sep-09			Currency Future	1	25,000	200.02	Member	Buy
12:30:55	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
12:32:37	\$ / R On 14-Sep-09			Currency Future	1	100,000	812.06	Member	Buy
12:34:29	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
12:35:29	\$ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Member	Sell
12:43:55	\$ / R On 14-Sep-09			Currency Future	1	128,000	1,022.21	Member	Buy
12:44:54	\$ / R On 15-Mar-10			Currency Future	1	5,000	42.04	Client	Buy
12:45:54	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
13:04:10	\$ / R On 15-Mar-10			Currency Future	1	2,000	16.82	Client	Buy
13:06:47	\$ / R On 14-Sep-09			Currency Future	1	40,000	0.00	Client	Sell
13:09:23	\$ / R On 14-Dec-09			Currency Future	1	28,400,000	0.00	Member	Sell
13:20:49	\$ / R On 14-Sep-09			Currency Future	1	100,000	809.25	Member	Buy
13:22:09	\$ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Member	Sell
13:23:26	\$ / R On 14-Sep-09			Currency Future	1	60,000	0.00	Client	Sell
13:23:31	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
13:27:51	\$ / R On 14-Sep-09			Currency Future	1	181,000	0.00	Client	Sell
13:30:11	\$ / R On 14-Dec-09			Currency Future	1	30,000	0.00	Client	Sell
13:55:55	\$ / R On 14-Sep-09			Currency Future	1	25,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:25:41	\$ / R On 14-Dec-09			Currency Future	1	28,400,000	233,368.48	Client	Buy
15:28:59	\$ / R On 14-Sep-09			Currency Future	1	128,000	0.00	Client	Sell
15:29:49	\$ / R On 14-Sep-09			Currency Future	1	129,000	0.00	Client	Sell
15:30:11	\$ / R On 14-Sep-09			Currency Future	1	2,000,000	16,145.60	Client	Buy
15:30:31	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Client	Sell
15:31:56	\$ / R On 14-Sep-09			Currency Future	1	60,000	486.11	Member	Buy
15:32:59	\$ / R On 14-Sep-09			Currency Future	1	60,000	0.00	Client	Sell
15:37:44	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Client	Sell
15:45:28	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
15:48:26	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
15:48:26	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
15:48:26	\$ / R On 14-Sep-09			Currency Future	1	300,000	0.00	Client	Sell
15:48:37	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
15:48:37	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
15:50:33	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
15:55:42	\$ / R On 14-Sep-09			Currency Future	1	15,000	0.00	Client	Sell
15:55:59	\$ / R On 14-Sep-09			Currency Future	1	15,000	122.17	Member	Buy
15:57:21	\$ / R On 14-Sep-09			Currency Future	1	15,000	0.00	Member	Sell
16:09:17	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
16:09:17	\$ / R On 14-Sep-09			Currency Future	1	5,000	40.65	Client	Buy
16:09:56	\$ / R On 14-Sep-09			Currency Future	1	19,000	154.85	Client	Buy
16:09:56	\$ / R On 14-Sep-09			Currency Future	1	19,000	0.00	Client	Sell
16:09:57	\$ / R On 14-Sep-09			Currency Future	1	50,000	406.42	Member	Buy
16:10:14	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Member	Sell
16:10:42	\$ / R On 14-Sep-09			Currency Future	1	120,000	976.96	Member	Buy
16:11:18	\$ / R On 15-Mar-10			Currency Future	1	5,000	42.13	Client	Buy
16:16:06	\$ / R On 14-Dec-09			Currency Future	1	27,000	0.00	Client	Sell
16:22:11	\$ / R On 14-Sep-09			Currency Future	1	120,000	0.00	Client	Sell
16:29:18	\$ / R On 14-Dec-09			Currency Future	1	30,000	0.00	Client	Sell
16:31:12	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
16:33:09	\$ / R On 14-Sep-09			Currency Future	1	7,000	0.00	Client	Sell
16:33:09	\$ / R On 14-Sep-09			Currency Future	1	7,000	56.87	Client	Buy
16:34:18	\$ / R On 14-Sep-09			Currency Future	1	500,000	4,060.00	Member	Buy
16:35:46	\$ / R On 14-Sep-09			Currency Future	1	500,000	0.00	Member	Sell
16:37:43	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
16:39:42	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:39:42	\$ / R On 14-Dec-09			Currency Future	1	50,000	413.25	Member	Buy
16:40:13	\$ / R On 14-Sep-09			Currency Future	1	500,000	4,062.50	Member	Buy
16:40:13	\$ / R On 14-Sep-09			Currency Future	1	500,000	0.00	Client	Sell
16:52:14	\$ / R On 14-Sep-09			Currency Future	1	9,000	0.00	Client	Sell
16:58:08	\$ / R On 14-Sep-09			Currency Future	1	25,000	202.71	Member	Buy
16:58:16	\$ / R On 14-Sep-09			Currency Future	1	25,000	202.70	Member	Buy
16:58:32	\$ / R On 14-Sep-09			Currency Future	1	25,000	0.00	Client	Sell
16:59:12	\$ / R On 14-Sep-09			Currency Future	1	1,000	8.14	Client	Buy
16:59:13	\$ / R On 14-Sep-09			Currency Future	1	25,000	0.00	Client	Sell
Total for \$ / R Currency Future:					106	67,636,000	273,313.14		
09:05:50	£ / R On 14-Sep-09			Currency Future	1	20,000	0.00	Client	Sell
09:12:49	£ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
09:50:51	£ / R On 14-Dec-09			Currency Future	1	200,000	2,775.72	Member	Buy
09:50:51	£ / R On 14-Dec-09			Currency Future	1	200,000	0.00	Client	Sell
10:16:49	£ / R On 14-Dec-09			Currency Future	1	10,000	139.04	Member	Buy
10:20:43	£ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Member	Sell
10:23:01	£ / R On 14-Dec-09			Currency Future	1	10,000	138.92	Member	Buy
10:24:01	£ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Member	Sell
10:33:54	£ / R On 14-Sep-09			Currency Future	1	8,000	0.00	Client	Sell
11:22:51	£ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
12:19:16	£ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
12:34:51	£ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
13:25:33	£ / R On 14-Sep-09			Currency Future	1	20,000	272.17	Member	Buy
13:26:24	£ / R On 14-Sep-09			Currency Future	1	20,000	0.00	Member	Sell
13:28:23	£ / R On 14-Sep-09			Currency Future	1	10,000	136.26	Member	Buy
13:29:17	£ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
16:12:21	£ / R On 14-Sep-09			Currency Future	1	2,000	27.30	Member	Buy
16:13:03	£ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell
Total for £ / R Currency Future:					18	549,000	3,489.40		
09:25:19	€ / R On 14-Sep-09			Currency Future	1	33,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:38:53	€ / R On 14-Sep-09			Currency Future	1	91,000	1,053.14	Member	Buy
09:58:13	€ / R On 14-Sep-09			Currency Future	1	1,000,000	11,616.30	Member	Buy
10:18:24	€ / R On 14-Sep-09			Currency Future	1	1,000,000	0.00	Client	Sell
10:36:40	€ / R On 14-Sep-09			Currency Future	1	9,000	0.00	Client	Sell
10:58:41	€ / R On 14-Sep-09			Currency Future	1	250,000	2,898.43	Member	Buy
11:02:49	€ / R On 14-Sep-09			Currency Future	1	250,000	0.00	Client	Sell
12:02:06	€ / R On 14-Sep-09			Currency Future	1	350,000	0.00	Member	Sell
12:02:06	€ / R On 14-Sep-09			Currency Future	1	350,000	4,063.50	Member	Buy
12:34:48	€ / R On 14-Dec-09			Currency Future	1	1,121,000	0.00	Member	Sell
12:35:48	€ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
13:01:30	€ / R On 14-Dec-09			Currency Future	1	1,121,000	13,348.64	Member	Buy
13:19:58	€ / R On 14-Sep-09			Currency Future	1	250,000	2,905.40	Member	Buy
13:25:39	€ / R On 14-Sep-09			Currency Future	1	250,000	0.00	Client	Sell
13:35:09	€ / R On 14-Dec-09			Currency Future	1	1,121,000	0.00	Member	Sell
13:35:09	€ / R On 14-Dec-09			Currency Future	1	1,121,000	13,359.85	Client	Buy
13:41:25	€ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
13:41:25	€ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell
14:32:05	€ / R On 14-Dec-09			Currency Future	1	7,000	0.00	Member	Sell
15:29:28	€ / R On 14-Sep-09			Currency Future	1	91,000	0.00	Client	Sell
15:37:45	€ / R On 14-Sep-09			Currency Future	1	20,000	0.00	Client	Sell
15:41:03	€ / R On 14-Dec-09			Currency Future	1	7,000	82.98	Client	Buy
Total for € / R Currency Future:					22	8,454,000	49,328.24		
08:25:02	AL13 On 05-Nov-09			Index Future	1	100,000	0.00	Client	Buy
08:25:02	AL13 On 05-Nov-09			Index Future	1	100,000	0.00	Member	Sell
Total for AL13 Index Future:					2	200,000	0.00		
11:28:12	ALBI On 06-Aug-09			Index Future	1	590,000	0.00	Member	Buy
11:42:33	ALBI On 05-Nov-09			Index Future	1	590,000	0.00	Member	Sell
11:53:23	ALBI On 06-Aug-09			Index Future	1	590,000	0.00	Member	Sell
11:53:35	ALBI On 05-Nov-09			Index Future	1	590,000	0.00	Member	Buy
16:12:55	ALBI On 05-Nov-09			Index Future	1	90,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:25:10	ALBI On 05-Nov-09			Index Future	1	90,000	0.00	Member	Buy
Total for ALBI Index Future:					6	2,540,000	0.00		
10:52:19	GOVI On 06-Aug-09			jGovi	1	800,000	233,017.60	Member	Buy
10:52:19	GOVI On 06-Aug-09			jGovi	1	800,000	0.00	Client	Sell
10:52:43	GOVI On 05-Nov-09			jGovi	1	620,000	184,151.16	Client	Buy
10:52:43	GOVI On 05-Nov-09			jGovi	1	620,000	0.00	Member	Sell
Total for GOVI jGovi:					4	2,840,000	417,168.76		
10:54:49	ILBI On 06-Aug-09			Index Future	1	30,000	0.00	Member	Buy
10:54:49	ILBI On 06-Aug-09			Index Future	1	30,000	0.00	Client	Sell
10:55:14	ILBI On 05-Nov-09			Index Future	1	30,000	0.00	Client	Buy
10:55:14	ILBI On 05-Nov-09			Index Future	1	30,000	0.00	Member	Sell
Total for ILBI Index Future:					4	120,000	0.00		
12:41:03	R157 On 05-Nov-09			Bond Future	1	10,900,000	135,715.74	Member	Buy
12:42:27	R157 On 06-Aug-09			Bond Future	1	10,900,000	0.00	Member	Sell
12:47:24	R157 On 06-Aug-09			Bond Future	1	10,900,000	140,655.82	Client	Buy
12:47:43	R157 On 05-Nov-09			Bond Future	1	10,900,000	0.00	Client	Sell
Total for R157 Bond Future:					4	43,600,000	276,371.56		
15:43:56	R206 On 05-Nov-09			Bond Future	1	112,000,000	0.00	Member	Sell
16:34:31	R206 On 05-Nov-09			Bond Future	1	112,000,000	1,104,535.26	Member	Buy
Total for R206 Bond Future:					2	224,000,000	1,104,535.26		
12:16:34	ZAAD On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
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Total for ZAAD Currency Future:					1	1,000	0.00		
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Grand Total for all Instruments:					169	349,940,000	2,124,206.37		
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