



# Derivatives Matched Trades Report

Report for 21/09/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:06:27	\$ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Member	Sell
09:07:33	\$ / R On 14-Dec-09			Currency Future	1	6,000	45.65	Member	Buy
09:08:06	\$ / R On 14-Dec-09			Currency Future	1	25,000	190.15	Member	Buy
09:18:25	\$ / R On 14-Dec-09			Currency Future	1	30,000	229.07	Client	Buy
09:57:22	\$ / R On 14-Dec-09			Currency Future	1	25,000	0.00	Member	Sell
09:58:29	\$ / R On 14-Dec-09			Currency Future	1	1,000,000	7,583.50	Member	Buy
09:58:49	\$ / R On 14-Dec-09			Currency Future	1	1,000,000	0.00	Member	Sell
10:11:42	\$ / R On 14-Dec-09			Currency Future	1	8,000	0.00	Client	Sell
10:32:21	\$ / R On 14-Dec-09			Currency Future	1	22,000	167.86	Client	Buy
10:32:21	\$ / R On 14-Dec-09			Currency Future	1	22,000	0.00	Client	Sell
10:33:20	\$ / R On 14-Dec-09			Currency Future	1	20,000	152.57	Member	Buy
10:46:09	\$ / R On 14-Dec-09			Currency Future	1	15,000	0.00	Client	Sell
10:46:09	\$ / R On 14-Dec-09			Currency Future	1	15,000	114.53	Client	Buy
10:59:17	\$ / R On 14-Dec-09			Currency Future	1	220,000	1,679.15	Client	Buy
10:59:17	\$ / R On 14-Dec-09			Currency Future	1	220,000	0.00	Member	Sell
10:59:52	\$ / R On 14-Dec-09			Currency Future	1	110,000	0.00	Member	Sell
10:59:52	\$ / R On 14-Dec-09			Currency Future	1	110,000	839.58	Client	Buy
11:00:33	\$ / R On 14-Dec-09			Currency Future	1	170,000	0.00	Member	Sell
11:00:33	\$ / R On 14-Dec-09			Currency Future	1	170,000	1,297.53	Client	Buy
11:00:49	\$ / R On 14-Dec-09			Currency Future	1	70,000	0.00	Member	Sell
11:00:49	\$ / R On 14-Dec-09			Currency Future	1	70,000	534.28	Client	Buy
11:02:39	\$ / R On 14-Dec-09			Currency Future	1	40,000	0.00	Member	Sell
11:06:10	\$ / R On 14-Dec-09			Currency Future	1	40,000	305.32	Member	Buy
11:06:41	\$ / R On 14-Dec-09			Currency Future	1	25,000	190.95	Client	Buy
11:07:04	\$ / R On 14-Dec-09			Currency Future	1	40,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
11:07:04	\$ / R On 14-Dec-09			Currency Future	1	40,000	304.32	Client	Buy
11:47:04	\$ / R On 14-Dec-09			Currency Future	1	6,000	0.00	Client	Sell
11:47:04	\$ / R On 14-Dec-09			Currency Future	1	6,000	45.81	Client	Buy
11:47:04	\$ / R On 14-Dec-09			Currency Future	1	5,000	38.18	Client	Buy
11:47:04	\$ / R On 14-Dec-09			Currency Future	1	11,000	83.99	Client	Buy
11:47:04	\$ / R On 14-Dec-09			Currency Future	1	11,000	0.00	Client	Sell
11:47:04	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
12:00:50	\$ / R On 15-Mar-10			Currency Future	1	300,000	0.00	Member	Sell
12:02:32	\$ / R On 14-Dec-09			Currency Future	1	25,000	190.88	Client	Buy
12:02:32	\$ / R On 14-Dec-09			Currency Future	1	25,000	0.00	Client	Sell
12:09:04	\$ / R On 14-Dec-09			Currency Future	1	36,000	0.00	Client	Sell
12:14:48	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
12:14:48	\$ / R On 14-Dec-09			Currency Future	1	5,000	38.19	Client	Buy
12:18:53	\$ / R On 14-Dec-09			Currency Future	1	6,000	45.84	Client	Buy
12:18:53	\$ / R On 14-Dec-09			Currency Future	1	5,000	38.20	Client	Buy
12:18:53	\$ / R On 14-Dec-09			Currency Future	1	18,000	137.52	Client	Buy
12:18:53	\$ / R On 14-Dec-09			Currency Future	1	6,000	0.00	Client	Sell
12:18:53	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
12:18:53	\$ / R On 14-Dec-09			Currency Future	1	18,000	0.00	Client	Sell
12:24:01	\$ / R On 14-Dec-09			Currency Future	1	7,000	53.51	Client	Buy
12:24:01	\$ / R On 14-Dec-09			Currency Future	1	4,000	30.58	Client	Buy
12:24:01	\$ / R On 14-Dec-09			Currency Future	1	7,000	0.00	Client	Sell
12:24:01	\$ / R On 14-Dec-09			Currency Future	1	4,000	0.00	Client	Sell
12:30:34	\$ / R On 14-Dec-09			Currency Future	1	18,000	0.00	Client	Sell
12:30:34	\$ / R On 14-Dec-09			Currency Future	1	18,000	137.52	Client	Buy
12:30:35	\$ / R On 14-Dec-09			Currency Future	1	6,000	45.84	Client	Buy
12:30:35	\$ / R On 14-Dec-09			Currency Future	1	6,000	0.00	Client	Sell
12:33:40	\$ / R On 14-Dec-09			Currency Future	1	5,000	38.20	Client	Buy
12:33:40	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
12:36:03	\$ / R On 14-Dec-09			Currency Future	1	1,000,000	0.00	Client	Sell
12:36:53	\$ / R On 14-Dec-09			Currency Future	1	1,000,000	7,541.00	Client	Buy
12:42:54	\$ / R On 14-Dec-09			Currency Future	1	2,000	15.30	Client	Buy
12:42:54	\$ / R On 14-Dec-09			Currency Future	1	2,000	0.00	Client	Sell
12:42:55	\$ / R On 14-Dec-09			Currency Future	1	2,000	0.00	Client	Sell
12:42:55	\$ / R On 14-Dec-09			Currency Future	1	2,000	15.30	Client	Buy
12:52:58	\$ / R On 14-Dec-09			Currency Future	1	18,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
12:52:58	\$ / R On 14-Dec-09			Currency Future	1	18,000	137.52	Client	Buy
13:03:24	\$ / R On 14-Dec-09			Currency Future	1	24,000	183.36	Client	Buy
13:09:13	\$ / R On 14-Dec-09			Currency Future	1	1,000,000	0.00	Member	Sell
13:20:22	\$ / R On 15-Mar-10			Currency Future	1	20,000	0.00	Client	Sell
13:39:21	\$ / R On 14-Dec-09			Currency Future	1	30,000	228.90	Client	Buy
13:39:21	\$ / R On 14-Dec-09			Currency Future	1	30,000	0.00	Client	Sell
13:54:23	\$ / R On 14-Dec-09			Currency Future	1	1,000,000	7,644.20	Client	Buy
13:56:06	\$ / R On 14-Dec-09			Currency Future	1	6,000	0.00	Client	Sell
13:56:23	\$ / R On 15-Mar-10			Currency Future	1	300,000	2,332.80	Client	Buy
14:25:02	\$ / R On 14-Dec-09			Currency Future	1	30,000	0.00	Client	Sell
14:28:46	\$ / R On 14-Dec-09			Currency Future	1	2,962,000	22,559.48	Member	Buy
14:29:11	\$ / R On 14-Dec-09			Currency Future	1	2,962,000	0.00	Member	Sell
14:30:13	\$ / R On 14-Dec-09			Currency Future	1	2,962,000	22,529.86	Member	Buy
14:30:13	\$ / R On 14-Dec-09			Currency Future	1	2,962,000	0.00	Client	Sell
14:46:03	\$ / R On 14-Dec-09			Currency Future	1	500,000	0.00	Member	Sell
15:20:44	\$ / R On 14-Dec-09			Currency Future	1	661,000	0.00	Member	Sell
15:21:05	\$ / R On 14-Dec-09			Currency Future	1	118,000	0.00	Member	Sell
15:21:37	\$ / R On 14-Dec-09			Currency Future	1	103,000	0.00	Member	Sell
15:21:37	\$ / R On 14-Dec-09			Currency Future	1	103,000	787.20	Client	Buy
15:22:04	\$ / R On 14-Dec-09			Currency Future	1	74,000	565.56	Client	Buy
15:22:04	\$ / R On 14-Dec-09			Currency Future	1	74,000	0.00	Member	Sell
15:28:21	\$ / R On 14-Dec-09			Currency Future	1	25,000	0.00	Member	Sell
16:13:05	\$ / R On 14-Dec-09			Currency Future	1	1,500,000	0.00	Member	Sell
16:15:18	\$ / R On 14-Dec-09			Currency Future	1	118,000	901.84	Client	Buy
16:16:09	\$ / R On 14-Dec-09			Currency Future	1	661,000	5,051.82	Client	Buy
16:22:04	\$ / R On 14-Dec-09			Currency Future	1	13,000	99.19	Client	Buy
16:24:58	\$ / R On 14-Dec-09			Currency Future	1	10,000	76.28	Client	Buy
16:41:49	\$ / R On 14-Dec-09			Currency Future	1	500,000	3,821.65	Client	Buy
16:42:02	\$ / R On 14-Dec-09			Currency Future	1	1,500,000	11,449.05	Client	Buy
16:43:27	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Member	Sell
16:46:56	\$ / R On 14-Dec-09			Currency Future	1	50,000	381.30	Client	Buy
<b>Total for \$ / R Currency Future:</b>					<b>92</b>	<b>26,503,000</b>	<b>100,880.29</b>		

09:36:33	£ / R On 14-Dec-09			Currency Future	1	50,000	615.84	Member	Buy
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Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
10:33:39	£ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Member	Sell
10:47:26	£ / R On 14-Dec-09			Currency Future	1	50,000	618.60	Client	Buy
10:47:26	£ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Member	Sell
10:50:22	£ / R On 14-Dec-09			Currency Future	1	40,000	494.76	Client	Buy
10:50:39	£ / R On 14-Dec-09			Currency Future	1	40,000	494.76	Client	Buy
10:56:42	£ / R On 14-Dec-09			Currency Future	1	20,000	247.20	Client	Buy
11:01:08	£ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Member	Sell
11:01:08	£ / R On 14-Dec-09			Currency Future	1	20,000	247.10	Client	Buy
11:01:31	£ / R On 14-Dec-09			Currency Future	1	180,000	0.00	Member	Sell
11:01:31	£ / R On 14-Dec-09			Currency Future	1	180,000	2,223.90	Client	Buy
11:29:00	£ / R On 14-Dec-09			Currency Future	1	56,000	691.88	Client	Buy
11:29:00	£ / R On 14-Dec-09			Currency Future	1	56,000	0.00	Member	Sell
11:29:20	£ / R On 14-Dec-09			Currency Future	1	8,000	0.00	Member	Sell
11:29:20	£ / R On 14-Dec-09			Currency Future	1	8,000	98.84	Client	Buy
12:05:43	£ / R On 14-Dec-09			Currency Future	1	5,000	61.97	Client	Buy
12:26:15	£ / R On 14-Dec-09			Currency Future	1	6,000	74.32	Client	Buy
16:28:58	£ / R On 14-Dec-09			Currency Future	1	5,000	61.75	Client	Buy
<b>Total for £ / R Currency Future:</b>					<b>18</b>	<b>844,000</b>	<b>5,930.91</b>		
09:06:51	€ / R On 14-Dec-09			Currency Future	1	30,000	0.00	Member	Sell
10:33:28	€ / R On 14-Dec-09			Currency Future	1	30,000	335.46	Member	Buy
<b>Total for € / R Currency Future:</b>					<b>2</b>	<b>60,000</b>	<b>335.46</b>		
14:37:16	GOVI On 05-Nov-09			jGovi	1	1,520,000	461,780.56	Member	Buy
14:37:47	GOVI On 05-Nov-09			jGovi	1	1,520,000	0.00	Member	Sell
<b>Total for GOVI jGovi:</b>					<b>2</b>	<b>3,040,000</b>	<b>461,780.56</b>		
11:18:31	R204 On 05-Nov-09			Bond Future	1	1,000,000	9,912.09	Member	Buy
11:18:31	R204 On 05-Nov-09			Bond Future	1	1,000,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
<b>Total for R204 Bond Future:</b>					<b>2</b>	<b>2,000,000</b>	<b>9,912.09</b>		
10:41:42	ZAAD On 15-Mar-10			Currency Future	1	10,000	65.96	Client	Buy
<b>Total for ZAAD Currency Future:</b>					<b>1</b>	<b>10,000</b>	<b>65.96</b>		
<b>Grand Total for all Instruments:</b>					<b>117</b>	<b>32,457,000</b>	<b>578,905.27</b>		