



# Derivatives Matched Trades Report

Report for 29/06/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:04:05	\$ / R On 14-Sep-09			Currency Future	1	75,000	605.21	Member	Buy
09:05:31	\$ / R On 14-Sep-09			Currency Future	1	75,000	0.00	Client	Sell
09:07:04	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
09:07:34	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
09:10:26	\$ / R On 14-Dec-09			Currency Future	1	500,000	0.00	Member	Sell
09:11:16	\$ / R On 14-Sep-09			Currency Future	1	25,000	0.00	Member	Sell
09:16:22	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	0.00	Member	Sell
09:16:33	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
09:16:33	\$ / R On 14-Sep-09			Currency Future	1	5,000	40.15	Client	Buy
09:21:28	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
09:22:31	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
09:26:54	\$ / R On 14-Sep-09			Currency Future	1	125,000	1,001.88	Member	Buy
09:33:07	\$ / R On 14-Sep-09			Currency Future	1	4,000	0.00	Client	Sell
09:33:07	\$ / R On 14-Sep-09			Currency Future	1	4,000	32.04	Client	Buy
09:33:28	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
09:34:34	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
09:34:50	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
09:36:06	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	8,058.50	Client	Buy
09:47:41	\$ / R On 14-Sep-09			Currency Future	1	10,000	80.00	Client	Buy
09:47:41	\$ / R On 14-Sep-09			Currency Future	1	4,000	32.00	Client	Buy
09:47:41	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
09:47:41	\$ / R On 14-Sep-09			Currency Future	1	4,000	0.00	Client	Sell
09:47:41	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
09:48:41	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Member	Sell
09:52:37	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:56:34	\$ / R On 14-Sep-09			Currency Future	1	10,000	80.28	Client	Buy
10:02:50	\$ / R On 14-Sep-09			Currency Future	1	50,000	401.50	Member	Buy
10:17:58	\$ / R On 14-Sep-09			Currency Future	1	40,000	321.02	Client	Buy
10:19:04	\$ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Member	Sell
10:19:14	\$ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Member	Sell
10:19:36	\$ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Member	Sell
10:30:52	\$ / R On 14-Dec-09			Currency Future	1	250,000	0.00	Member	Sell
10:30:52	\$ / R On 14-Dec-09			Currency Future	1	250,000	2,028.75	Client	Buy
10:40:32	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Member	Sell
10:40:39	\$ / R On 14-Dec-09			Currency Future	1	500,000	4,084.50	Client	Buy
10:40:57	\$ / R On 14-Sep-09			Currency Future	1	125,000	0.00	Client	Sell
10:41:49	\$ / R On 14-Sep-09			Currency Future	1	50,000	402.28	Client	Buy
10:58:57	\$ / R On 14-Dec-09			Currency Future	1	2,000	16.33	Client	Buy
10:59:45	\$ / R On 14-Sep-09			Currency Future	1	5,000	40.10	Client	Buy
11:00:41	\$ / R On 14-Sep-09			Currency Future	1	3,000	24.00	Client	Buy
11:00:41	\$ / R On 14-Sep-09			Currency Future	1	15,000	120.00	Client	Buy
11:00:41	\$ / R On 14-Sep-09			Currency Future	1	5,000	40.00	Client	Buy
11:00:41	\$ / R On 14-Sep-09			Currency Future	1	50,000	400.00	Client	Buy
11:01:26	\$ / R On 14-Sep-09			Currency Future	1	35,000	0.00	Client	Sell
11:09:48	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
11:09:48	\$ / R On 14-Sep-09			Currency Future	1	1,000	7.98	Client	Buy
11:19:12	\$ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Member	Sell
11:20:45	\$ / R On 14-Sep-09			Currency Future	1	2,000	16.01	Client	Buy
11:36:29	\$ / R On 14-Sep-09			Currency Future	1	100,000	812.85	Member	Buy
11:37:47	\$ / R On 14-Sep-09			Currency Future	1	100,000	806.55	Member	Buy
11:37:57	\$ / R On 14-Sep-09			Currency Future	1	100,000	801.55	Member	Buy
11:49:02	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Member	Sell
11:49:27	\$ / R On 14-Sep-09			Currency Future	1	10,000	80.05	Client	Buy
11:50:31	\$ / R On 14-Dec-09			Currency Future	1	15,000	0.00	Member	Sell
11:54:44	\$ / R On 14-Sep-09			Currency Future	1	2,000	15.97	Client	Buy
11:54:44	\$ / R On 14-Sep-09			Currency Future	1	40,000	319.40	Client	Buy
11:55:12	\$ / R On 14-Sep-09			Currency Future	1	50,000	399.00	Client	Buy
11:55:12	\$ / R On 14-Sep-09			Currency Future	1	99,000	790.02	Client	Buy
11:58:56	\$ / R On 14-Dec-09			Currency Future	1	15,000	122.28	Member	Buy
12:05:04	\$ / R On 14-Sep-09			Currency Future	1	4,000	0.00	Client	Sell
12:05:04	\$ / R On 14-Sep-09			Currency Future	1	4,000	31.90	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
12:09:36	\$ / R On 14-Sep-09			Currency Future	1	125,000	0.00	Member	Sell
12:12:57	\$ / R On 14-Sep-09			Currency Future	1	6,000	47.85	Client	Buy
12:15:00	\$ / R On 14-Sep-09			Currency Future	1	8,000	63.60	Client	Buy
12:15:00	\$ / R On 14-Sep-09			Currency Future	1	2,000	15.90	Client	Buy
12:15:00	\$ / R On 14-Sep-09			Currency Future	1	8,000	0.00	Client	Sell
12:15:00	\$ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell
12:17:59	\$ / R On 14-Sep-09			Currency Future	1	125,000	998.13	Client	Buy
12:28:36	\$ / R On 14-Sep-09			Currency Future	1	6,000	0.00	Client	Sell
12:28:36	\$ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell
12:28:36	\$ / R On 14-Sep-09			Currency Future	1	2,000	15.90	Client	Buy
12:28:36	\$ / R On 14-Sep-09			Currency Future	1	6,000	47.70	Client	Buy
13:09:55	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
13:09:55	\$ / R On 14-Sep-09			Currency Future	1	10,000	79.65	Client	Buy
13:11:49	\$ / R On 14-Sep-09			Currency Future	1	10,000	79.65	Client	Buy
13:43:39	\$ / R On 14-Sep-09			Currency Future	1	10,000	79.60	Client	Buy
13:46:45	\$ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Member	Sell
13:50:37	\$ / R On 14-Sep-09			Currency Future	1	5,000	40.23	Member	Buy
13:50:37	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
13:51:14	\$ / R On 14-Sep-09			Currency Future	1	14,000	111.30	Client	Buy
13:51:20	\$ / R On 14-Sep-09			Currency Future	1	50,000	397.50	Client	Buy
13:51:31	\$ / R On 14-Dec-09			Currency Future	1	1,000	8.09	Client	Buy
13:51:38	\$ / R On 14-Dec-09			Currency Future	1	6,000	48.51	Client	Buy
13:58:26	\$ / R On 14-Sep-09			Currency Future	1	1,000	7.94	Client	Buy
13:58:26	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
13:58:51	\$ / R On 14-Sep-09			Currency Future	1	2,000	15.87	Client	Buy
13:58:51	\$ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell
13:59:08	\$ / R On 14-Sep-09			Currency Future	1	2,000	15.87	Client	Buy
13:59:08	\$ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell
14:02:43	\$ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell
14:02:43	\$ / R On 14-Sep-09			Currency Future	1	2,000	15.87	Client	Buy
14:02:52	\$ / R On 14-Sep-09			Currency Future	1	2,000	15.87	Client	Buy
14:02:52	\$ / R On 14-Sep-09			Currency Future	1	8,000	63.48	Client	Buy
14:17:38	\$ / R On 14-Sep-09			Currency Future	1	17,000	134.90	Client	Buy
14:20:28	\$ / R On 14-Sep-09			Currency Future	1	3,000	0.00	Client	Sell
14:20:28	\$ / R On 14-Sep-09			Currency Future	1	3,000	23.78	Client	Buy
14:22:28	\$ / R On 14-Sep-09			Currency Future	1	2,000	15.84	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
14:22:28	\$ / R On 14-Sep-09			Currency Future	1	1,000	7.92	Client	Buy
14:22:28	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
14:22:28	\$ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell
14:22:45	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Member	Sell
14:24:26	\$ / R On 14-Sep-09			Currency Future	1	5,000	39.60	Client	Buy
14:24:26	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
14:24:27	\$ / R On 14-Sep-09			Currency Future	1	5,000	39.60	Client	Buy
14:24:27	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
14:36:39	\$ / R On 14-Sep-09			Currency Future	1	200,000	0.00	Member	Sell
14:38:25	\$ / R On 14-Sep-09			Currency Future	1	4,000	31.72	Client	Buy
14:38:25	\$ / R On 14-Sep-09			Currency Future	1	4,000	0.00	Client	Sell
14:38:53	\$ / R On 14-Sep-09			Currency Future	1	10,000	79.44	Client	Buy
14:39:22	\$ / R On 14-Sep-09			Currency Future	1	200,000	1,585.60	Client	Buy
14:40:29	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Member	Sell
14:42:18	\$ / R On 14-Sep-09			Currency Future	1	34,000	0.00	Member	Sell
14:43:14	\$ / R On 14-Sep-09			Currency Future	1	34,000	269.26	Client	Buy
14:45:16	\$ / R On 14-Sep-09			Currency Future	1	1,000	7.92	Client	Buy
14:45:16	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
14:46:19	\$ / R On 14-Sep-09			Currency Future	1	3,000	0.00	Client	Sell
14:46:19	\$ / R On 14-Sep-09			Currency Future	1	3,000	23.75	Client	Buy
14:52:25	\$ / R On 14-Sep-09			Currency Future	1	1,000	7.91	Client	Buy
14:59:11	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
15:01:12	\$ / R On 14-Sep-09			Currency Future	1	14,000	0.00	Client	Sell
15:03:47	\$ / R On 14-Sep-09			Currency Future	1	14,000	110.70	Client	Buy
15:03:47	\$ / R On 14-Sep-09			Currency Future	1	14,000	0.00	Member	Sell
15:04:18	\$ / R On 14-Sep-09			Currency Future	1	200,000	1,582.40	Member	Buy
15:04:36	\$ / R On 14-Dec-09			Currency Future	1	25,000	0.00	Member	Sell
15:04:59	\$ / R On 14-Sep-09			Currency Future	1	4,000	31.65	Member	Buy
15:04:59	\$ / R On 14-Sep-09			Currency Future	1	10,000	79.16	Member	Buy
15:04:59	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
15:05:47	\$ / R On 14-Sep-09			Currency Future	1	200,000	0.00	Member	Sell
15:09:21	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
15:11:04	\$ / R On 14-Sep-09			Currency Future	1	1,000	7.93	Client	Buy
15:11:04	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
15:11:39	\$ / R On 14-Sep-09			Currency Future	1	4,000	0.00	Member	Sell
15:11:56	\$ / R On 14-Sep-09			Currency Future	1	4,000	31.75	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:15:48	\$ / R On 14-Sep-09			Currency Future	1	200,000	0.00	Client	Sell
15:22:24	\$ / R On 14-Dec-09			Currency Future	1	25,000	201.44	Member	Buy
15:40:36	\$ / R On 14-Sep-09			Currency Future	1	630,000	0.00	Member	Sell
15:53:45	\$ / R On 14-Sep-09			Currency Future	1	25,000	0.00	Client	Sell
15:53:45	\$ / R On 14-Sep-09			Currency Future	1	25,000	198.23	Client	Buy
16:03:11	\$ / R On 14-Sep-09			Currency Future	1	200,000	1,587.50	Client	Buy
16:03:28	\$ / R On 14-Sep-09			Currency Future	1	630,000	5,002.52	Client	Buy
16:04:10	\$ / R On 14-Sep-09			Currency Future	1	25,000	199.53	Member	Buy
16:04:40	\$ / R On 14-Sep-09			Currency Future	1	50,000	396.77	Member	Buy
16:31:27	\$ / R On 14-Sep-09			Currency Future	1	100,000	796.48	Member	Buy
16:44:41	\$ / R On 14-Sep-09			Currency Future	1	40,000	0.00	Member	Sell
16:45:07	\$ / R On 14-Sep-09			Currency Future	1	40,000	317.26	Client	Buy
16:46:41	\$ / R On 14-Sep-09			Currency Future	1	30,000	238.04	Client	Buy
16:47:09	\$ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Member	Sell
16:47:31	\$ / R On 14-Sep-09			Currency Future	1	5,000	39.66	Client	Buy
16:48:47	\$ / R On 14-Sep-09			Currency Future	1	5,000	39.66	Client	Buy
16:53:38	\$ / R On 14-Dec-09			Currency Future	1	100,000	807.20	Client	Buy
16:55:43	\$ / R On 14-Sep-09			Currency Future	1	3,000	23.81	Client	Buy
16:57:28	\$ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Member	Sell
16:57:45	\$ / R On 14-Sep-09			Currency Future	1	100,000	794.10	Member	Buy
16:59:22	\$ / R On 14-Sep-09			Currency Future	1	50,000	397.55	Client	Buy
16:59:24	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Member	Sell
<b>Total for \$ / R Currency Future:</b>					<b>155</b>	<b>9,423,000</b>	<b>39,331.13</b>		
10:19:51	£ / R On 14-Sep-09			Currency Future	1	100,000	812.85	Member	Buy
10:52:30	£ / R On 14-Sep-09			Currency Future	1	10,000	132.50	Client	Buy
11:05:27	£ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Member	Sell
11:07:20	£ / R On 14-Sep-09			Currency Future	1	100,000	1,322.09	Client	Buy
11:14:33	£ / R On 14-Dec-09			Currency Future	1	250,000	0.00	Member	Sell
11:14:33	£ / R On 14-Dec-09			Currency Future	1	250,000	3,358.50	Client	Buy
11:35:46	£ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Member	Sell
13:46:41	£ / R On 14-Sep-09			Currency Future	1	4,000	52.73	Client	Buy
13:56:20	£ / R On 14-Sep-09			Currency Future	1	2,000	26.26	Member	Buy
13:57:39	£ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
14:43:16	£ / R On 14-Sep-09			Currency Future	1	20,000	262.40	Client	Buy
15:25:16	£ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Member	Sell
15:25:34	£ / R On 14-Sep-09			Currency Future	1	5,000	65.58	Client	Buy
16:26:21	£ / R On 14-Sep-09			Currency Future	1	100,000	1,313.00	Client	Buy
<b>Total for £ / R Currency Future:</b>					<b>14</b>	<b>1,048,000</b>	<b>7,345.90</b>		
10:30:27	€ / R On 14-Dec-09			Currency Future	1	250,000	0.00	Member	Sell
10:30:27	€ / R On 14-Dec-09			Currency Future	1	250,000	2,866.63	Client	Buy
10:50:12	€ / R On 14-Sep-09			Currency Future	1	2,000	22.52	Client	Buy
10:52:19	€ / R On 14-Sep-09			Currency Future	1	25,000	281.47	Client	Buy
11:35:01	€ / R On 14-Dec-09			Currency Future	1	3,000	34.27	Client	Buy
13:58:58	€ / R On 14-Dec-09			Currency Future	1	200,000	0.00	Member	Sell
14:18:30	€ / R On 14-Dec-09			Currency Future	1	200,000	2,274.02	Client	Buy
14:39:03	€ / R On 14-Sep-09			Currency Future	1	4,000	44.63	Client	Buy
14:51:06	€ / R On 15-Mar-10			Currency Future	1	25,000	288.54	Client	Buy
<b>Total for € / R Currency Future:</b>					<b>9</b>	<b>959,000</b>	<b>5,812.07</b>		
14:57:51	R186 On 06-Aug-09			Bond Future	1	5,000,000	57,662.96	Client	Buy
14:57:51	R186 On 06-Aug-09			Bond Future	1	5,000,000	0.00	Member	Sell
14:58:35	R186 On 06-Aug-09			Bond Future	1	600,000	0.00	Member	Sell
14:58:35	R186 On 06-Aug-09			Bond Future	1	600,000	6,919.56	Client	Buy
<b>Total for R186 Bond Future:</b>					<b>4</b>	<b>11,200,000</b>	<b>64,582.52</b>		
10:56:53	ZAAD On 14-Sep-09			Currency Future	1	15,000,000	0.00	Member	Sell
11:29:47	ZAAD On 14-Sep-09			Currency Future	1	6,000,000	38,136.00	Member	Buy
11:32:55	ZAAD On 14-Sep-09			Currency Future	1	6,000,000	0.00	Client	Sell
11:33:49	ZAAD On 14-Sep-09			Currency Future	1	15,000,000	96,675.00	Client	Buy
12:20:27	ZAAD On 14-Dec-09			Currency Future	1	100,000	0.00	Member	Sell
13:55:12	ZAAD On 14-Dec-09			Currency Future	1	100,000	645.76	Client	Buy

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Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
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<b>Total for ZAAD Currency Future:</b>					<b>6</b>	<b>42,200,000</b>	<b>135,456.76</b>		
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<b>Grand Total for all Instruments:</b>					<b>188</b>	<b>64,830,000</b>	<b>252,528.38</b>		
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