



Derivatives Matched Trades Report

Report for 01/06/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:54:26	\$ / R On 12-Jun-09			Currency Future	1	250,000	0.00	Member	Sell
08:54:26	\$ / R On 12-Jun-09			Currency Future	1	250,000	1,981.13	Client	Buy
09:01:51	\$ / R On 14-Sep-09			Currency Future	1	619,000	4,997.19	Member	Buy
09:04:22	\$ / R On 12-Jun-09			Currency Future	1	4,000	0.00	Client	Sell
09:11:57	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
09:18:46	\$ / R On 12-Jun-09			Currency Future	1	7,000	0.00	Client	Sell
09:18:46	\$ / R On 12-Jun-09			Currency Future	1	7,000	55.59	Client	Buy
09:27:22	\$ / R On 14-Sep-09			Currency Future	1	2,000	16.21	Client	Buy
09:27:42	\$ / R On 14-Sep-09			Currency Future	1	12,000,000	96,789.60	Member	Buy
09:31:19	\$ / R On 12-Jun-09			Currency Future	1	5,000	39.71	Client	Buy
09:31:19	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
09:35:54	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
09:42:19	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
09:42:57	\$ / R On 12-Jun-09			Currency Future	1	110,000	0.00	Member	Sell
09:46:40	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	7,929.50	Member	Buy
09:47:06	\$ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell
09:47:06	\$ / R On 14-Sep-09			Currency Future	1	2,000	16.14	Client	Buy
09:49:17	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	7,940.20	Member	Buy
09:51:18	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Client	Sell
09:51:56	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Client	Sell
09:53:45	\$ / R On 12-Jun-09			Currency Future	1	45,000	359.33	Member	Buy
09:53:45	\$ / R On 12-Jun-09			Currency Future	1	45,000	0.00	Client	Sell
09:53:48	\$ / R On 12-Jun-09			Currency Future	1	1,296,000	10,287.26	Member	Buy
09:54:16	\$ / R On 14-Sep-09			Currency Future	1	100,000	807.16	Member	Buy
09:54:51	\$ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:55:04	\$ / R On 12-Jun-09			Currency Future	1	45,000	359.33	Client	Buy
09:55:04	\$ / R On 12-Jun-09			Currency Future	1	45,000	0.00	Member	Sell
09:55:50	\$ / R On 12-Jun-09			Currency Future	1	45,000	0.00	Member	Sell
09:55:50	\$ / R On 12-Jun-09			Currency Future	1	45,000	359.33	Client	Buy
09:57:13	\$ / R On 12-Jun-09			Currency Future	1	110,000	877.49	Member	Buy
09:57:31	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	8,073.10	Member	Buy
10:17:50	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	0.00	Member	Sell
10:18:05	\$ / R On 12-Jun-09			Currency Future	1	1,296,000	0.00	Member	Sell
10:22:53	\$ / R On 14-Sep-09			Currency Future	1	12,000,000	0.00	Client	Sell
10:23:12	\$ / R On 14-Sep-09			Currency Future	1	619,000	0.00	Client	Sell
10:23:17	\$ / R On 12-Jun-09			Currency Future	1	4,000	0.00	Client	Sell
10:25:08	\$ / R On 14-Sep-09			Currency Future	1	9,000	0.00	Member	Sell
10:25:22	\$ / R On 14-Sep-09			Currency Future	1	9,000	73.08	Member	Buy
10:30:59	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Member	Sell
10:31:25	\$ / R On 14-Sep-09			Currency Future	1	10,000	81.09	Client	Buy
10:35:55	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
10:35:55	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
10:35:55	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
10:41:23	\$ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Client	Sell
10:41:23	\$ / R On 14-Sep-09			Currency Future	1	100,000	824.44	Client	Buy
10:47:35	\$ / R On 12-Jun-09			Currency Future	1	35,000	0.00	Member	Sell
10:47:35	\$ / R On 12-Jun-09			Currency Future	1	35,000	285.41	Client	Buy
10:48:34	\$ / R On 12-Jun-09			Currency Future	1	15,000	120.12	Client	Buy
10:48:34	\$ / R On 12-Jun-09			Currency Future	1	15,000	0.00	Member	Sell
10:54:13	\$ / R On 12-Jun-09			Currency Future	1	25,000	0.00	Member	Sell
11:12:47	\$ / R On 14-Dec-09			Currency Future	1	10,000,000	0.00	Member	Sell
11:16:36	\$ / R On 14-Dec-09			Currency Future	1	10,000,000	82,690.00	Member	Buy
11:39:56	\$ / R On 12-Jun-09			Currency Future	1	25,000	200.19	Client	Buy
11:40:20	\$ / R On 12-Jun-09			Currency Future	1	10,000	79.75	Member	Buy
11:42:48	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
11:48:33	\$ / R On 14-Dec-09			Currency Future	1	59,000	494.27	Client	Buy
11:48:33	\$ / R On 14-Dec-09			Currency Future	1	59,000	0.00	Member	Sell
11:48:50	\$ / R On 12-Jun-09			Currency Future	1	1,000	8.00	Client	Buy
11:54:58	\$ / R On 14-Sep-09			Currency Future	1	250,000	0.00	Member	Sell
12:13:03	\$ / R On 12-Jun-09			Currency Future	1	162,000	0.00	Client	Sell
12:13:03	\$ / R On 12-Jun-09			Currency Future	1	162,000	26,244.00	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
12:13:26	\$ / R On 12-Jun-09			Currency Future	1	162,000	1,285.47	Member	Buy
12:13:26	\$ / R On 12-Jun-09			Currency Future	1	162,000	0.00	Client	Sell
12:16:52	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
12:16:52	\$ / R On 12-Jun-09			Currency Future	1	1,000	7.97	Client	Buy
12:22:00	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Member	Sell
12:28:37	\$ / R On 14-Sep-09			Currency Future	1	10,000	81.40	Member	Buy
12:32:14	\$ / R On 14-Sep-09			Currency Future	1	20,000	162.32	Client	Buy
12:32:32	\$ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Client	Sell
12:32:32	\$ / R On 12-Jun-09			Currency Future	1	2,000	15.94	Client	Buy
12:33:03	\$ / R On 14-Dec-09			Currency Future	1	12,000	0.00	Client	Sell
12:35:50	\$ / R On 14-Sep-09			Currency Future	1	250,000	2,030.28	Client	Buy
12:59:45	\$ / R On 12-Jun-09			Currency Future	1	3,000	0.00	Client	Sell
13:09:15	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Member	Sell
13:09:15	\$ / R On 12-Jun-09			Currency Future	1	1,000	7.99	Client	Buy
13:14:40	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
13:14:40	\$ / R On 12-Jun-09			Currency Future	1	1,000	7.99	Client	Buy
13:21:01	\$ / R On 12-Jun-09			Currency Future	1	99,000	790.52	Client	Buy
13:21:01	\$ / R On 12-Jun-09			Currency Future	1	99,000	0.00	Member	Sell
13:21:32	\$ / R On 12-Jun-09			Currency Future	1	162,000	0.00	Member	Sell
13:21:32	\$ / R On 12-Jun-09			Currency Future	1	162,000	26,244.00	Client	Buy
13:22:14	\$ / R On 12-Jun-09			Currency Future	1	99,000	0.00	Client	Sell
13:22:14	\$ / R On 12-Jun-09			Currency Future	1	99,000	790.52	Client	Buy
13:25:30	\$ / R On 12-Jun-09			Currency Future	1	900,000	7,186.50	Client	Buy
13:25:30	\$ / R On 12-Jun-09			Currency Future	1	900,000	0.00	Member	Sell
13:26:34	\$ / R On 12-Jun-09			Currency Future	1	900,000	7,186.50	Client	Buy
13:26:34	\$ / R On 12-Jun-09			Currency Future	1	900,000	0.00	Client	Sell
13:42:20	\$ / R On 12-Jun-09			Currency Future	1	62,000	495.07	Member	Buy
13:44:24	\$ / R On 12-Jun-09			Currency Future	1	62,000	0.00	Member	Sell
13:45:49	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Member	Sell
13:46:32	\$ / R On 12-Jun-09			Currency Future	1	1,000	8.00	Client	Buy
14:02:55	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Member	Sell
14:03:37	\$ / R On 12-Jun-09			Currency Future	1	1,000	8.01	Client	Buy
14:09:56	\$ / R On 12-Jun-09			Currency Future	1	1,500,000	0.00	Member	Sell
14:09:56	\$ / R On 12-Jun-09			Currency Future	1	1,500,000	12,022.50	Client	Buy
14:31:41	\$ / R On 12-Jun-09			Currency Future	1	5,000	40.00	Client	Buy
14:31:41	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
14:35:50	\$ / R On 12-Jun-09			Currency Future	1	5,000	40.00	Client	Buy
15:02:29	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Member	Sell
15:03:19	\$ / R On 14-Sep-09			Currency Future	1	10,000	81.40	Client	Buy
15:16:33	\$ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Member	Sell
15:16:55	\$ / R On 12-Jun-09			Currency Future	1	20,000	160.00	Client	Buy
15:34:37	\$ / R On 14-Sep-09			Currency Future	1	122,000	0.00	Member	Sell
15:44:20	\$ / R On 14-Sep-09			Currency Future	1	4,000	32.54	Client	Buy
15:51:08	\$ / R On 12-Jun-09			Currency Future	1	25,000	198.90	Member	Buy
15:59:25	\$ / R On 12-Jun-09			Currency Future	1	25,000	0.00	Client	Sell
16:03:22	\$ / R On 12-Jun-09			Currency Future	1	2,000	15.92	Client	Buy
16:03:22	\$ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Client	Sell
16:04:10	\$ / R On 12-Jun-09			Currency Future	1	100,000	796.99	Client	Buy
16:14:38	\$ / R On 12-Jun-09			Currency Future	1	20,000	159.61	Client	Buy
16:24:55	\$ / R On 14-Sep-09			Currency Future	1	122,000	993.09	Client	Buy
16:31:20	\$ / R On 12-Jun-09			Currency Future	1	5,000	39.99	Client	Buy
16:32:20	\$ / R On 14-Dec-09			Currency Future	1	10,000,000	82,450.00	Member	Buy
16:32:20	\$ / R On 14-Dec-09			Currency Future	1	10,000,000	0.00	Client	Sell
16:41:13	\$ / R On 14-Dec-09			Currency Future	1	181,000	0.00	Member	Sell
16:53:35	\$ / R On 14-Dec-09			Currency Future	1	181,000	1,493.96	Member	Buy
16:55:09	\$ / R On 14-Jun-10			Currency Future	1	110,000	877.49	Client	Buy
16:55:09	\$ / R On 14-Jun-10			Currency Future	1	110,000	0.00	Member	Sell
16:56:06	\$ / R On 14-Sep-09			Currency Future	1	2,000	16.28	Client	Buy
16:56:06	\$ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell
16:57:04	\$ / R On 14-Dec-09			Currency Future	1	272,000	2,483.03	Client	Buy
16:57:04	\$ / R On 14-Dec-09			Currency Future	1	272,000	0.00	Client	Sell
16:57:25	\$ / R On 14-Dec-09			Currency Future	1	271,000	2,473.74	Client	Buy
16:57:25	\$ / R On 14-Dec-09			Currency Future	1	271,000	0.00	Client	Sell
16:57:30	\$ / R On 14-Sep-09			Currency Future	1	8,000	65.15	Client	Buy
16:57:53	\$ / R On 14-Dec-09			Currency Future	1	181,000	1,495.77	Client	Buy
16:57:53	\$ / R On 14-Dec-09			Currency Future	1	181,000	0.00	Member	Sell
Total for \$ / R Currency Future:					127	86,830,000	404,233.40		

11:15:29	£ / R On 12-Jun-09			Currency Future	1	4,000	0.00	Client	Sell
16:47:16	£ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
Total for £ / R Currency Future:					2	9,000	0.00		
08:54:00	€ / R On 12-Jun-09			Currency Future	1	200,000	2,236.60	Client	Buy
08:54:00	€ / R On 12-Jun-09			Currency Future	1	200,000	0.00	Member	Sell
09:01:13	€ / R On 14-Dec-09			Currency Future	1	2,000	23.40	Client	Buy
09:20:11	€ / R On 12-Jun-09			Currency Future	1	2,000	22.67	Client	Buy
10:01:36	€ / R On 12-Jun-09			Currency Future	1	10,000	113.57	Client	Buy
12:22:12	€ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Member	Sell
12:28:22	€ / R On 14-Sep-09			Currency Future	1	10,000	115.70	Member	Buy
14:46:07	€ / R On 14-Dec-09			Currency Future	1	10,000	117.20	Member	Buy
Total for € / R Currency Future:					8	444,000	2,629.14		
16:34:10	ALBI On 06-Aug-09			Index Future	1	10,000	0.00	Client	Sell
16:34:10	ALBI On 06-Aug-09			Index Future	1	10,000	0.00	Member	Buy
Total for ALBI Index Future:					2	20,000	0.00		
15:56:36	GOVI On 06-Aug-09			jGovi	1	2,310,000	0.00		Sell
15:56:36	GOVI On 06-Aug-09			jGovi	1	2,310,000	678,269.13	Member	Buy
Total for GOVI jGovi:					2	4,620,000	678,269.13		
11:04:24	R204 On 06-Aug-09			Bond Future	1	3,000,000	0.00	Client	Sell
11:04:24	R204 On 06-Aug-09			Bond Future	1	3,000,000	28,672.17	Member	Buy
Total for R204 Bond Future:					2	6,000,000	28,672.17		
15:08:06	R209 On 06-Aug-09			Bond Future	1	1,000,000	0.00	Member	Sell
15:08:06	R209 On 06-Aug-09			Bond Future	1	1,000,000	8,014.64	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
Total for R209 Bond Future:					2	2,000,000	8,014.64		
14:13:05	ZAAD On 14-Sep-09			Currency Future	1	15,000	0.00	Member	Sell
15:05:26	ZAAD On 14-Sep-09			Currency Future	1	15,000	96.27	Client	Buy
15:12:39	ZAAD On 14-Dec-09			Currency Future	1	50,000	330.00	Member	Buy
Total for ZAAD Currency Future:					3	80,000	426.27		
Grand Total for all Instruments:					148	100,003,000	1,122,244.75		