



# Derivatives Matched Trades Report

Report for 02/06/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:29:42	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Member	Sell
08:29:42	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	8,045.00	Client	Buy
08:30:38	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Client	Sell
08:30:38	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	8,045.00	Client	Buy
08:54:23	\$ / R On 14-Dec-09			Currency Future	1	30,000	250.98	Client	Buy
09:00:30	\$ / R On 12-Jun-09			Currency Future	1	5,000	40.49	Client	Buy
09:05:21	\$ / R On 14-Sep-09			Currency Future	1	90,000	741.28	Client	Buy
09:10:21	\$ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Client	Sell
09:14:28	\$ / R On 12-Jun-09			Currency Future	1	100,000	0.00	Client	Sell
09:16:05	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Member	Sell
09:16:13	\$ / R On 12-Jun-09			Currency Future	1	10,000	80.97	Member	Buy
09:18:56	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Member	Sell
09:19:29	\$ / R On 14-Sep-09			Currency Future	1	10,000	82.41	Client	Buy
09:28:27	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Member	Sell
09:28:27	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Member	Sell
09:29:11	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	8,129.00	Client	Buy
09:29:52	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	8,129.00	Client	Buy
09:32:42	\$ / R On 14-Dec-09			Currency Future	1	6,000	50.51	Client	Buy
09:33:27	\$ / R On 12-Jun-09			Currency Future	1	10,000	81.24	Member	Buy
09:33:46	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
09:47:11	\$ / R On 12-Jun-09			Currency Future	1	25,000	202.75	Client	Buy
09:47:11	\$ / R On 12-Jun-09			Currency Future	1	25,000	0.00	Client	Sell
09:53:33	\$ / R On 14-Sep-09			Currency Future	1	3,000	24.75	Client	Buy
09:53:33	\$ / R On 14-Sep-09			Currency Future	1	3,000	0.00	Client	Sell
09:53:58	\$ / R On 14-Sep-09			Currency Future	1	9,000	74.25	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:53:58	\$ / R On 14-Sep-09			Currency Future	1	9,000	0.00	Client	Sell
09:55:30	\$ / R On 12-Jun-09			Currency Future	1	100,000	835.67	Client	Buy
09:55:30	\$ / R On 12-Jun-09			Currency Future	1	100,000	0.00	Client	Sell
09:57:13	\$ / R On 14-Jun-10			Currency Future	1	110,000	877.49	Member	Buy
09:57:13	\$ / R On 14-Jun-10			Currency Future	1	110,000	0.00	Client	Sell
09:59:28	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Member	Sell
09:59:28	\$ / R On 12-Jun-09			Currency Future	1	1,000	7.98	Client	Buy
10:00:06	\$ / R On 14-Sep-09			Currency Future	1	10,000	82.40	Client	Buy
10:00:30	\$ / R On 12-Jun-09			Currency Future	1	109,000	869.51	Client	Buy
10:00:30	\$ / R On 12-Jun-09			Currency Future	1	109,000	0.00	Member	Sell
10:02:43	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	8,203.20	Member	Buy
10:02:54	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	8,203.20	Member	Buy
10:03:09	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	8,202.70	Member	Buy
10:07:31	\$ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Client	Sell
10:15:46	\$ / R On 14-Sep-09			Currency Future	1	609,000	5,001.53	Member	Buy
10:29:46	\$ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Client	Sell
10:29:46	\$ / R On 12-Jun-09			Currency Future	1	1,000	0.00	Client	Sell
10:36:39	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
10:36:39	\$ / R On 14-Sep-09			Currency Future	1	1,000	8.25	Client	Buy
10:38:31	\$ / R On 14-Sep-09			Currency Future	1	122,000	0.00	Member	Sell
10:51:15	\$ / R On 14-Sep-09			Currency Future	1	11,000	0.00	Client	Sell
10:51:22	\$ / R On 14-Sep-09			Currency Future	1	609,000	0.00	Client	Sell
10:53:18	\$ / R On 14-Sep-09			Currency Future	1	122,000	993.09	Client	Buy
10:53:38	\$ / R On 14-Dec-09			Currency Future	1	12,000	0.00	Client	Sell
10:53:44	\$ / R On 12-Jun-09			Currency Future	1	40,000	0.00	Client	Sell
10:56:08	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	0.00	Client	Sell
10:56:28	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	0.00	Client	Sell
10:56:45	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	0.00	Client	Sell
10:57:16	\$ / R On 12-Jun-09			Currency Future	1	50,000	407.80	Client	Buy
11:23:25	\$ / R On 12-Jun-09			Currency Future	1	1,000	8.16	Client	Buy
11:30:03	\$ / R On 12-Jun-09			Currency Future	1	15,000	122.31	Member	Buy
11:30:38	\$ / R On 12-Jun-09			Currency Future	1	15,000	0.00	Client	Sell
11:39:07	\$ / R On 14-Sep-09			Currency Future	1	5,000	41.41	Member	Buy
11:41:01	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
11:53:00	\$ / R On 12-Jun-09			Currency Future	1	2,000	16.29	Client	Buy
11:53:24	\$ / R On 14-Sep-09			Currency Future	1	2,000	16.57	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
12:00:00	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
12:00:00	\$ / R On 14-Sep-09			Currency Future	1	1,000	8.25	Client	Buy
12:00:00	\$ / R On 14-Sep-09			Currency Future	1	20,000	0.00	Client	Sell
12:00:00	\$ / R On 14-Sep-09			Currency Future	1	20,000	165.00	Client	Buy
12:00:00	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
12:00:00	\$ / R On 14-Sep-09			Currency Future	1	10,000	82.50	Client	Buy
12:00:03	\$ / R On 14-Sep-09			Currency Future	1	4,000	0.00	Client	Sell
12:02:58	\$ / R On 12-Jun-09			Currency Future	1	50,000	405.24	Member	Buy
12:03:37	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Member	Sell
12:04:11	\$ / R On 12-Jun-09			Currency Future	1	50,000	404.74	Member	Buy
12:04:11	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Client	Sell
12:10:57	\$ / R On 12-Jun-09			Currency Future	1	47,000	380.54	Member	Buy
12:11:51	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Member	Sell
12:11:52	\$ / R On 12-Jun-09			Currency Future	1	47,000	0.00	Member	Sell
12:12:16	\$ / R On 12-Jun-09			Currency Future	1	10,000	81.10	Member	Buy
12:35:24	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
12:35:24	\$ / R On 14-Sep-09			Currency Future	1	5,000	41.10	Client	Buy
12:42:51	\$ / R On 14-Sep-09			Currency Future	1	5,000	41.10	Client	Buy
12:43:08	\$ / R On 12-Jun-09			Currency Future	1	5,000	40.40	Client	Buy
12:50:47	\$ / R On 12-Jun-09			Currency Future	1	3,000	24.21	Client	Buy
12:51:08	\$ / R On 14-Sep-09			Currency Future	1	10,000	82.00	Client	Buy
12:51:44	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Member	Sell
12:54:10	\$ / R On 12-Jun-09			Currency Future	1	5,000	40.32	Member	Buy
13:04:24	\$ / R On 14-Sep-09			Currency Future	1	4,000	32.80	Client	Buy
13:04:24	\$ / R On 14-Sep-09			Currency Future	1	4,000	0.00	Client	Sell
13:14:07	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Member	Sell
13:14:36	\$ / R On 14-Sep-09			Currency Future	1	10,000	82.18	Member	Buy
13:43:40	\$ / R On 12-Jun-09			Currency Future	1	18,000	145.24	Client	Buy
13:43:44	\$ / R On 14-Sep-09			Currency Future	1	6,000	49.20	Client	Buy
13:43:44	\$ / R On 14-Sep-09			Currency Future	1	10,000	82.00	Client	Buy
13:48:36	\$ / R On 14-Dec-09			Currency Future	1	117,000	0.00	Member	Sell
13:49:18	\$ / R On 14-Dec-09			Currency Future	1	60,000	0.00	Member	Sell
13:56:45	\$ / R On 14-Dec-09			Currency Future	1	117,000	975.71	Member	Buy
13:56:57	\$ / R On 14-Dec-09			Currency Future	1	60,000	500.06	Member	Buy
14:01:31	\$ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Client	Sell
14:02:48	\$ / R On 12-Jun-09			Currency Future	1	272,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
14:02:56	\$ / R On 12-Jun-09			Currency Future	1	100,000	0.00	Client	Sell
14:04:46	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
14:05:01	\$ / R On 12-Jun-09			Currency Future	1	272,000	2,198.85	Client	Buy
14:34:58	\$ / R On 14-Dec-09			Currency Future	1	60,000	0.00	Member	Sell
14:34:58	\$ / R On 14-Dec-09			Currency Future	1	60,000	500.96	Client	Buy
14:35:08	\$ / R On 14-Dec-09			Currency Future	1	117,000	976.88	Client	Buy
14:35:08	\$ / R On 14-Dec-09			Currency Future	1	117,000	0.00	Member	Sell
14:59:41	\$ / R On 14-Dec-09			Currency Future	1	535,000	0.00	Member	Sell
14:59:41	\$ / R On 14-Dec-09			Currency Future	1	535,000	4,472.60	Client	Buy
15:10:57	\$ / R On 14-Dec-09	9.90	Call	Currency Future	1	790,000	0.00	Client	Buy
15:10:57	\$ / R On 14-Dec-09	9.90	Call	Currency Future	1	790,000	0.00	Client	Sell
15:11:18	\$ / R On 14-Dec-09	12.30	Call	Currency Future	1	790,000	0.00	Client	Sell
15:11:18	\$ / R On 14-Dec-09	12.30	Call	Currency Future	1	790,000	0.00	Client	Buy
15:12:32	\$ / R On 15-Mar-10	9.15	Call	Currency Future	1	1,253,000	0.00	Client	Sell
15:12:32	\$ / R On 15-Mar-10	9.15	Call	Currency Future	1	1,253,000	0.00	Client	Buy
15:13:08	\$ / R On 15-Mar-10	11.05	Call	Currency Future	1	1,253,000	0.00	Client	Sell
15:13:08	\$ / R On 15-Mar-10	11.05	Call	Currency Future	1	1,253,000	0.00	Client	Buy
15:13:53	\$ / R On 14-Jun-10	9.40	Call	Currency Future	1	2,176,000	0.00	Client	Sell
15:13:53	\$ / R On 14-Jun-10	9.40	Call	Currency Future	1	2,176,000	0.00	Client	Buy
15:14:09	\$ / R On 14-Jun-10	12.15	Call	Currency Future	1	2,176,000	0.00	Client	Sell
15:14:09	\$ / R On 14-Jun-10	12.15	Call	Currency Future	1	2,176,000	0.00	Client	Buy
15:54:12	\$ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Member	Sell
16:00:04	\$ / R On 12-Jun-09			Currency Future	1	5,000	40.35	Client	Buy
16:00:04	\$ / R On 14-Sep-09			Currency Future	1	10,000	82.00	Client	Buy
16:04:38	\$ / R On 12-Jun-09			Currency Future	1	6,000	48.31	Client	Buy
16:05:09	\$ / R On 12-Jun-09			Currency Future	1	10,000	80.45	Client	Buy
16:14:53	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Member	Sell
16:15:22	\$ / R On 14-Sep-09			Currency Future	1	1,000	8.20	Client	Buy
16:21:39	\$ / R On 12-Jun-09			Currency Future	1	20,000	161.90	Member	Buy
16:31:34	\$ / R On 12-Jun-09			Currency Future	1	16,000	0.00	Member	Sell
16:32:12	\$ / R On 12-Jun-09			Currency Future	1	16,000	128.88	Member	Buy
16:42:40	\$ / R On 14-Sep-09			Currency Future	1	60,000	491.18	Client	Buy
<b>Total for \$ / R Currency Future:</b>					<b>129</b>	<b>36,640,000</b>	<b>80,729.43</b>		

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:09:14	£ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Client	Sell
09:09:30	£ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Client	Sell
09:14:25	£ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell
09:45:41	£ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Client	Sell
10:44:02	£ / R On 14-Sep-09			Currency Future	1	8,000	0.00	Client	Sell
11:04:14	£ / R On 14-Sep-09			Currency Future	1	6,000	0.00	Client	Sell
14:00:51	£ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Client	Sell
14:20:20	£ / R On 12-Jun-09			Currency Future	1	2,000	0.00	Client	Sell
15:09:21	£ / R On 14-Jun-10	13.40	Call	Currency Future	1	841,000	0.00	Client	Sell
15:09:21	£ / R On 14-Jun-10	13.40	Call	Currency Future	1	841,000	0.00	Client	Buy
15:09:56	£ / R On 14-Jun-10	17.50	Call	Currency Future	1	841,000	0.00	Client	Buy
15:09:56	£ / R On 14-Jun-10	17.50	Call	Currency Future	1	841,000	0.00	Client	Sell
15:43:27	£ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell

**Total for £ / R Currency Future: 13 3,400,000 0.00**

09:00:17	€ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
10:05:27	€ / R On 14-Dec-09			Currency Future	1	647,000	7,603.61	Member	Buy
10:06:10	€ / R On 12-Jun-09			Currency Future	1	646,000	7,368.21	Member	Buy
10:34:01	€ / R On 14-Sep-09			Currency Future	1	875,000	10,171.18	Member	Buy
10:51:47	€ / R On 12-Jun-09			Currency Future	1	646,000	0.00	Client	Sell
10:52:10	€ / R On 14-Dec-09			Currency Future	1	647,000	0.00	Client	Sell
10:52:19	€ / R On 14-Sep-09			Currency Future	1	12,000	0.00	Client	Sell
10:52:19	€ / R On 14-Sep-09			Currency Future	1	13,000	0.00	Client	Sell
10:53:01	€ / R On 14-Sep-09			Currency Future	1	875,000	0.00	Client	Sell
12:00:53	€ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
12:00:53	€ / R On 12-Jun-09			Currency Future	1	4,000	0.00	Client	Sell
12:00:53	€ / R On 12-Jun-09			Currency Future	1	4,000	0.00	Client	Sell
14:00:06	€ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Member	Sell
14:05:02	€ / R On 14-Sep-09			Currency Future	1	100,000	1,171.61	Client	Buy
14:18:42	€ / R On 14-Sep-09			Currency Future	1	1,000	11.71	Client	Buy
14:32:50	€ / R On 12-Jun-09			Currency Future	1	80,000	0.00	Client	Sell
15:04:49	€ / R On 14-Dec-09	12.20	Call	Currency Future	1	935,000	0.00	Client	Sell
15:04:49	€ / R On 14-Dec-09	12.20	Call	Currency Future	1	935,000	0.00	Client	Buy
15:05:29	€ / R On 14-Dec-09	14.60	Call	Currency Future	1	935,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:05:29	€ / R On 14-Dec-09	14.60	Call	Currency Future	1	935,000	0.00	Client	Buy
<b>Total for € / R Currency Future:</b>					<b>20</b>	<b>8,405,000</b>	<b>26,326.32</b>		
12:31:58	ALBI On 06-Aug-09			Index Future	1	10,000	0.00	Client	Sell
12:31:58	ALBI On 06-Aug-09			Index Future	1	10,000	0.00	Member	Buy
16:41:03	ALBI On 06-Aug-09			Index Future	1	10,000	0.00	Client	Buy
16:41:03	ALBI On 06-Aug-09			Index Future	1	10,000	0.00	Member	Sell
<b>Total for ALBI Index Future:</b>					<b>4</b>	<b>40,000</b>	<b>0.00</b>		
10:31:36	GOVI On 06-Aug-09			jGovi	1	190,000	0.00	Client	Sell
10:31:36	GOVI On 06-Aug-09			jGovi	1	190,000	55,788.37	Client	Buy
10:32:40	GOVI On 06-Aug-09			jGovi	1	10,000	2,936.23	Client	Buy
10:32:40	GOVI On 06-Aug-09			jGovi	1	10,000	0.00	Client	Sell
10:33:34	GOVI On 06-Aug-09			jGovi	1	20,000	5,872.46	Client	Buy
10:33:34	GOVI On 06-Aug-09			jGovi	1	20,000	0.00	Client	Sell
<b>Total for GOVI jGovi:</b>					<b>6</b>	<b>440,000</b>	<b>64,597.06</b>		
12:30:46	R206 On 06-Aug-09			Bond Future	1	21,300,000	0.00	Member	Sell
12:30:46	R206 On 06-Aug-09			Bond Future	1	21,300,000	206,875.04	Client	Buy
<b>Total for R206 Bond Future:</b>					<b>2</b>	<b>42,600,000</b>	<b>206,875.04</b>		
10:32:24	ZAAD On 12-Jun-09			Currency Future	1	50,000	0.00	Client	Sell
12:33:05	ZAAD On 14-Sep-09			Currency Future	1	50,000	0.00	Client	Sell
<b>Total for ZAAD Currency Future:</b>					<b>2</b>	<b>100,000</b>	<b>0.00</b>		
<b>Grand Total for all Instruments:</b>					<b>176</b>	<b>91,625,000</b>	<b>378,527.84</b>		