



# Derivatives Matched Trades Report

Report for 27/08/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:02:25	\$ / R On 14-Sep-09			Currency Future	1	9,000	71.07	Client	Buy
09:02:32	\$ / R On 14-Sep-09			Currency Future	1	5,000	39.49	Client	Buy
09:08:45	\$ / R On 14-Sep-09			Currency Future	1	250,000	0.00	Member	Sell
09:20:24	\$ / R On 14-Sep-09			Currency Future	1	69,000	0.00	Client	Sell
09:20:24	\$ / R On 14-Sep-09			Currency Future	1	69,000	542.79	Member	Buy
09:29:48	\$ / R On 14-Sep-09			Currency Future	1	250,000	1,969.13	Client	Buy
09:29:48	\$ / R On 14-Sep-09			Currency Future	1	250,000	0.00	Member	Sell
09:31:37	\$ / R On 14-Sep-09			Currency Future	1	250,000	1,972.38	Member	Buy
10:12:30	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	0.00	Member	Sell
10:13:27	\$ / R On 14-Dec-09			Currency Future	1	150,000	0.00	Member	Sell
10:16:27	\$ / R On 14-Dec-09			Currency Future	1	150,000	1,207.35	Client	Buy
10:26:30	\$ / R On 14-Sep-09			Currency Future	1	11,000	87.11	Client	Buy
10:52:36	\$ / R On 14-Sep-09			Currency Future	1	50,000	394.71	Member	Buy
10:52:36	\$ / R On 14-Dec-09			Currency Future	1	50,000	401.26	Member	Buy
10:54:15	\$ / R On 14-Sep-09			Currency Future	1	4,000	31.66	Client	Buy
11:07:04	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Member	Sell
11:07:19	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Member	Sell
11:13:44	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Client	Sell
11:13:44	\$ / R On 14-Dec-09			Currency Future	1	50,000	400.76	Member	Buy
11:17:02	\$ / R On 14-Sep-09			Currency Future	1	3,000	23.73	Client	Buy
11:17:07	\$ / R On 14-Sep-09			Currency Future	1	8,000	63.28	Client	Buy
11:17:14	\$ / R On 14-Dec-09			Currency Future	1	1,000	8.04	Client	Buy
11:27:00	\$ / R On 14-Sep-09			Currency Future	1	50,000	395.25	Client	Buy
12:01:01	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	7,919.40	Client	Buy
15:39:35	\$ / R On 15-Mar-10			Currency Future	1	10,000	0.00	Member	Sell

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15:39:35	\$ / R On 15-Mar-10			Currency Future	1	10,000	81.53	Client	Buy
15:48:55	\$ / R On 14-Sep-09			Currency Future	1	100,000	788.62	Member	Buy
15:50:13	\$ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Member	Sell
16:09:58	\$ / R On 14-Sep-09			Currency Future	1	10,000	79.10	Client	Buy
16:50:40	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
16:50:40	\$ / R On 14-Sep-09			Currency Future	1	10,000	79.10	Client	Buy
<b>Total for \$ / R Currency Future:</b>					<b>31</b>	<b>4,079,000</b>	<b>16,555.74</b>		
09:08:41	£ / R On 14-Dec-09			Currency Future	1	3,000	38.99	Client	Buy
12:36:43	£ / R On 15-Mar-10			Currency Future	1	3,000	39.60	Client	Buy
14:02:27	£ / R On 14-Sep-09			Currency Future	1	5,000	63.75	Client	Buy
14:02:27	£ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
<b>Total for £ / R Currency Future:</b>					<b>4</b>	<b>16,000</b>	<b>142.34</b>		
14:11:26	€ / R On 14-Dec-09			Currency Future	1	6,000	68.70	Client	Buy
<b>Total for € / R Currency Future:</b>					<b>1</b>	<b>6,000</b>	<b>68.70</b>		
10:41:17	ALBI On 05-Nov-09			Index Future	1	700,000	0.00	Client	Sell
12:02:52	ALBI On 05-Nov-09			Index Future	1	700,000	0.00	Member	Buy
13:28:41	ALBI On 05-Nov-09			Index Future	1	20,000	0.00	Client	Buy
13:28:41	ALBI On 05-Nov-09			Index Future	1	20,000	0.00	Client	Sell
<b>Total for ALBI Index Future:</b>					<b>4</b>	<b>1,440,000</b>	<b>0.00</b>		
14:58:03	R157 On 05-Nov-09			Bond Future	1	300,000,000	3,794,930.40	Member	Buy
16:29:02	R157 On 05-Nov-09			Bond Future	1	300,000,000	0.00	Member	Sell
<b>Total for R157 Bond Future:</b>					<b>2</b>	<b>600,000,000</b>	<b>3,794,930.40</b>		

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<b>Grand Total for all Instruments:</b>					<b>42</b>	<b>605,541,000</b>	<b>3,811,697.19</b>		
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