



# Derivatives Matched Trades Report

Report for 08/07/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:09:08	\$ / R On 14-Sep-09			Currency Future	1	200,000	1,645.80	Member	Buy
09:09:16	\$ / R On 14-Sep-09			Currency Future	1	50,000	412.45	Member	Buy
09:11:50	\$ / R On 14-Sep-09			Currency Future	1	150,000	1,232.93	Member	Buy
09:15:48	\$ / R On 14-Sep-09			Currency Future	1	150,000	0.00	Client	Sell
09:26:51	\$ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell
09:30:15	\$ / R On 14-Sep-09			Currency Future	1	10,000	82.12	Member	Buy
09:31:25	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Member	Sell
09:32:59	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
09:34:22	\$ / R On 14-Sep-09			Currency Future	1	100,000	821.70	Member	Buy
09:36:16	\$ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Client	Sell
09:36:29	\$ / R On 14-Sep-09			Currency Future	1	122,000	1,001.25	Member	Buy
09:45:17	\$ / R On 14-Sep-09			Currency Future	1	4,000	0.00	Client	Sell
09:45:25	\$ / R On 14-Sep-09			Currency Future	1	4,000	0.00	Client	Sell
09:49:03	\$ / R On 14-Sep-09			Currency Future	1	20,000	0.00	Client	Sell
09:53:44	\$ / R On 14-Sep-09			Currency Future	1	5,000	41.18	Client	Buy
09:53:44	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
10:05:47	\$ / R On 14-Sep-09			Currency Future	1	24,000	0.00	Client	Sell
10:12:43	\$ / R On 14-Sep-09			Currency Future	1	4,000	0.00	Client	Sell
10:12:49	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
10:33:14	\$ / R On 14-Sep-09			Currency Future	1	4,000	32.89	Member	Buy
10:33:15	\$ / R On 14-Sep-09			Currency Future	1	35,000	288.53	Client	Buy
10:33:15	\$ / R On 14-Sep-09			Currency Future	1	155,000	1,278.63	Client	Buy
10:33:15	\$ / R On 14-Sep-09			Currency Future	1	35,000	0.00	Client	Sell
10:34:02	\$ / R On 15-Mar-10			Currency Future	1	4,000	34.14	Client	Buy
10:34:55	\$ / R On 14-Sep-09			Currency Future	1	4,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
10:43:53	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Member	Sell
10:44:03	\$ / R On 15-Mar-10			Currency Future	1	4,000	34.15	Client	Buy
10:49:20	\$ / R On 14-Sep-09			Currency Future	1	20,000	0.00	Client	Sell
11:12:05	\$ / R On 14-Sep-09			Currency Future	1	50,000	0.00	Member	Sell
11:12:58	\$ / R On 14-Sep-09			Currency Future	1	50,000	412.40	Member	Buy
11:37:46	\$ / R On 14-Sep-09			Currency Future	1	200,000	0.00	Client	Sell
11:49:10	\$ / R On 14-Sep-09			Currency Future	1	122,000	0.00	Client	Sell
12:14:26	\$ / R On 14-Sep-09			Currency Future	1	100,000	821.60	Member	Buy
12:15:09	\$ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Member	Sell
12:22:26	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
12:24:49	\$ / R On 14-Sep-09			Currency Future	1	200,000	0.00	Client	Sell
12:25:07	\$ / R On 14-Sep-09			Currency Future	1	15,000	0.00	Client	Sell
12:25:56	\$ / R On 14-Sep-09			Currency Future	1	200,000	1,646.60	Member	Buy
12:30:17	\$ / R On 14-Sep-09			Currency Future	1	2,000,000	0.00	Member	Sell
12:30:17	\$ / R On 14-Sep-09			Currency Future	1	2,000,000	16,344.00	Client	Buy
12:30:57	\$ / R On 14-Sep-09			Currency Future	1	2,000,000	0.00	Client	Sell
12:30:57	\$ / R On 14-Sep-09			Currency Future	1	2,000,000	16,348.00	Client	Buy
12:36:14	\$ / R On 14-Sep-09			Currency Future	1	200,000	0.00	Member	Sell
12:38:31	\$ / R On 14-Sep-09			Currency Future	1	15,000	0.00	Client	Sell
12:41:15	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
12:47:16	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
12:55:14	\$ / R On 14-Sep-09			Currency Future	1	6,000	0.00	Client	Sell
12:55:14	\$ / R On 14-Sep-09			Currency Future	1	9,000	0.00	Client	Sell
12:55:14	\$ / R On 14-Sep-09			Currency Future	1	6,000	49.50	Member	Buy
12:55:14	\$ / R On 14-Sep-09			Currency Future	1	9,000	74.35	Member	Buy
12:56:58	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Member	Sell
12:56:58	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Member	Sell
12:56:58	\$ / R On 14-Sep-09			Currency Future	1	1,000	8.24	Client	Buy
12:56:58	\$ / R On 14-Sep-09			Currency Future	1	5,000	41.21	Client	Buy
13:09:02	\$ / R On 14-Sep-09			Currency Future	1	9,000	74.17	Client	Buy
13:09:02	\$ / R On 14-Sep-09			Currency Future	1	9,000	0.00	Member	Sell
13:52:36	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
14:14:39	\$ / R On 14-Sep-09			Currency Future	1	20,000	0.00	Client	Sell
14:14:51	\$ / R On 14-Sep-09			Currency Future	1	20,000	165.16	Member	Buy
14:15:02	\$ / R On 14-Sep-09			Currency Future	1	20,000	0.00	Client	Sell
14:15:08	\$ / R On 14-Sep-09			Currency Future	1	20,000	165.17	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
14:16:25	\$ / R On 14-Sep-09			Currency Future	1	20,000	0.00	Client	Sell
14:16:45	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
14:17:11	\$ / R On 14-Sep-09			Currency Future	1	20,000	0.00	Client	Sell
14:20:59	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
14:22:10	\$ / R On 14-Dec-09			Currency Future	1	5,000	42.03	Member	Buy
14:22:43	\$ / R On 14-Sep-09			Currency Future	1	40,000	0.00	Client	Sell
14:22:55	\$ / R On 14-Sep-09			Currency Future	1	40,000	330.73	Member	Buy
14:23:31	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
14:26:18	\$ / R On 14-Sep-09			Currency Future	1	40,000	0.00	Client	Sell
14:31:17	\$ / R On 14-Sep-09			Currency Future	1	100,000	827.25	Member	Buy
14:31:57	\$ / R On 14-Sep-09			Currency Future	1	100,000	0.00	Client	Sell
14:34:23	\$ / R On 14-Sep-09			Currency Future	1	500,000	4,136.45	Member	Buy
14:39:39	\$ / R On 14-Sep-09			Currency Future	1	500,000	0.00	Client	Sell
14:55:49	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
14:55:49	\$ / R On 14-Sep-09			Currency Future	1	10,000	82.84	Client	Buy
15:16:32	\$ / R On 14-Dec-09			Currency Future	1	10,000	83.83	Member	Buy
15:18:03	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Member	Sell
15:29:22	\$ / R On 14-Sep-09			Currency Future	1	40,000	330.01	Member	Buy
15:39:08	\$ / R On 14-Sep-09			Currency Future	1	40,000	0.00	Client	Sell
16:16:17	\$ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Client	Sell
16:16:17	\$ / R On 14-Sep-09			Currency Future	1	3,000	0.00	Client	Sell
16:16:17	\$ / R On 14-Sep-09			Currency Future	1	2,000	16.45	Client	Buy
16:34:36	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
16:40:31	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
16:41:22	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
16:41:24	\$ / R On 14-Sep-09			Currency Future	1	40,000	0.00	Client	Sell
16:57:48	\$ / R On 14-Sep-09			Currency Future	1	12,000	0.00	Client	Sell
17:06:44	\$ / R On 14-Sep-09			Currency Future	1	150,000	0.00	Client	Sell
17:06:45	\$ / R On 14-Sep-09			Currency Future	1	150,000	1,240.50	Member	Buy
<b>Total for \$ / R Currency Future:</b>					<b>90</b>	<b>12,582,000</b>	<b>50,146.25</b>		
11:21:26	£ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
11:24:22	£ / R On 14-Sep-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
<b>Total for £ / R Currency Future:</b>					<b>2</b>	<b>10,000</b>	<b>0.00</b>		
09:57:20	€ / R On 14-Sep-09			Currency Future	1	2,000	22.94	Client	Buy
12:51:41	€ / R On 14-Sep-09			Currency Future	1	45,000	0.00	Member	Sell
12:51:41	€ / R On 14-Sep-09			Currency Future	1	45,000	530.55	Client	Buy
12:53:42	€ / R On 14-Sep-09			Currency Future	1	7,000	80.36	Member	Buy
12:53:42	€ / R On 14-Sep-09			Currency Future	1	7,000	0.00	Client	Sell
12:54:42	€ / R On 14-Sep-09			Currency Future	1	5,000	57.55	Member	Buy
12:54:42	€ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
12:56:16	€ / R On 14-Sep-09			Currency Future	1	33,000	0.00	Member	Sell
12:56:28	€ / R On 14-Sep-09			Currency Future	1	33,000	379.81	Member	Buy
<b>Total for € / R Currency Future:</b>					<b>9</b>	<b>182,000</b>	<b>1,071.22</b>		
16:30:45	ALBI On 06-Aug-09			Index Future	1	10,000	0.00	Client	Sell
16:30:45	ALBI On 06-Aug-09			Index Future	1	10,000	0.00	Client	Buy
16:31:28	ALBI On 06-Aug-09			Index Future	1	10,000	0.00	Client	Buy
16:31:28	ALBI On 06-Aug-09			Index Future	1	10,000	0.00	Client	Sell
16:32:27	ALBI On 06-Aug-09			Index Future	1	10,000	0.00	Client	Buy
16:32:27	ALBI On 06-Aug-09			Index Future	1	10,000	0.00	Member	Sell
16:33:07	ALBI On 06-Aug-09			Index Future	1	40,000	0.00	Member	Sell
16:33:07	ALBI On 06-Aug-09			Index Future	1	40,000	0.00	Client	Buy
<b>Total for ALBI Index Future:</b>					<b>8</b>	<b>140,000</b>	<b>0.00</b>		
09:05:21	R186 On 06-Aug-09			Bond Future	1	100,000,000	0.00	Member	Sell
09:20:00	R186 On 06-Aug-09			Bond Future	1	100,000,000	1,126,700.70	Member	Buy
14:11:39	R186 On 06-Aug-09			Bond Future	1	1,300,000	1,374.50	Client	Buy
14:11:39	R186 On 06-Aug-09			Bond Future	1	1,300,000	0.00	Client	Sell
14:13:06	R186 On 06-Aug-09			Bond Future	1	1,300,000	1,374.50	Client	Buy
14:13:06	R186 On 06-Aug-09			Bond Future	1	1,300,000	0.00	Client	Sell
14:14:05	R186 On 06-Aug-09			Bond Future	1	1,300,000	0.00	Client	Sell
14:14:05	R186 On 06-Aug-09			Bond Future	1	1,300,000	14,659.23	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 R186 Bond Future:</b>					<b>8</b>	<b>207,800,000</b>	<b>1,144,108.92</b>		
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<b>Grand Total for all Instruments:</b>					<b>117</b>	<b>220,714,000</b>	<b>1,195,326.39</b>		
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