



Derivatives Matched Trades Report

Report for 20/08/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
09:02:41	\$ / R On 14-Dec-09			Currency Future	1	500,000	0.00	Member	Sell
09:03:34	\$ / R On 14-Sep-09			Currency Future	1	4,000,000	0.00	Member	Sell
09:04:23	\$ / R On 14-Dec-09			Currency Future	1	30,000	244.19	Client	Buy
09:04:28	\$ / R On 14-Dec-09			Currency Future	1	40,000	325.58	Client	Buy
09:04:30	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Member	Sell
09:04:42	\$ / R On 14-Sep-09			Currency Future	1	1,000	8.00	Client	Buy
09:04:50	\$ / R On 14-Sep-09			Currency Future	1	1,000	8.00	Member	Buy
09:05:13	\$ / R On 14-Sep-09			Currency Future	1	5,000	40.02	Client	Buy
09:05:17	\$ / R On 14-Sep-09			Currency Future	1	98,000	0.00	Client	Sell
09:05:17	\$ / R On 14-Sep-09			Currency Future	1	98,000	782.38	Member	Buy
09:06:23	\$ / R On 14-Sep-09			Currency Future	1	6,000	47.94	Client	Buy
09:10:29	\$ / R On 14-Sep-09			Currency Future	1	4,000	32.02	Client	Buy
09:10:37	\$ / R On 14-Sep-09			Currency Future	1	20,000	160.11	Client	Buy
09:11:22	\$ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Member	Sell
09:12:27	\$ / R On 14-Dec-09			Currency Future	1	5,000	40.72	Client	Buy
09:15:42	\$ / R On 14-Dec-09			Currency Future	1	11,000	0.00	Client	Sell
09:15:45	\$ / R On 15-Mar-10			Currency Future	1	8,000	0.00	Client	Sell
09:16:34	\$ / R On 14-Dec-09			Currency Future	1	500,000	4,078.40	Client	Buy
09:23:53	\$ / R On 14-Sep-09			Currency Future	1	6,000	47.94	Client	Buy
09:27:13	\$ / R On 14-Sep-09			Currency Future	1	3,000,000	23,962.50	Member	Buy
09:31:30	\$ / R On 14-Dec-09			Currency Future	1	100,000	812.68	Client	Buy
09:39:24	\$ / R On 14-Sep-09			Currency Future	1	5,000	40.00	Client	Buy
09:39:24	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
10:03:47	\$ / R On 14-Sep-09			Currency Future	1	3,000,000	0.00	Client	Sell
10:09:14	\$ / R On 14-Sep-09			Currency Future	1	5,000	40.00	Client	Buy

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10:24:31	\$ / R On 14-Sep-09			Currency Future	1	15,000	0.00	Client	Sell
10:29:02	\$ / R On 14-Dec-09			Currency Future	1	4,000	0.00	Member	Sell
10:47:21	\$ / R On 14-Dec-09			Currency Future	1	17,000	0.00	Client	Sell
10:47:21	\$ / R On 14-Dec-09			Currency Future	1	17,000	138.13	Client	Buy
10:54:45	\$ / R On 14-Sep-09			Currency Future	1	15,000	0.00	Client	Sell
10:54:45	\$ / R On 14-Sep-09			Currency Future	1	15,000	119.85	Client	Buy
10:56:42	\$ / R On 14-Dec-09			Currency Future	1	183,000	0.00	Client	Sell
10:57:04	\$ / R On 14-Sep-09			Currency Future	1	5,000	40.00	Client	Buy
10:57:04	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
10:57:04	\$ / R On 14-Sep-09			Currency Future	1	95,000	759.99	Client	Buy
10:57:04	\$ / R On 14-Sep-09			Currency Future	1	95,000	0.00	Client	Sell
11:00:05	\$ / R On 14-Sep-09			Currency Future	1	6,000	0.00	Member	Sell
11:01:18	\$ / R On 14-Dec-09			Currency Future	1	4,000	32.57	Client	Buy
11:01:32	\$ / R On 14-Sep-09			Currency Future	1	6,000	48.04	Client	Buy
11:04:36	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Client	Sell
11:06:38	\$ / R On 14-Sep-09			Currency Future	1	4,000	0.00	Client	Sell
11:10:07	\$ / R On 14-Sep-09			Currency Future	1	70,000	0.00	Client	Sell
11:10:07	\$ / R On 14-Sep-09			Currency Future	1	70,000	559.99	Client	Buy
11:36:32	\$ / R On 14-Sep-09			Currency Future	1	6,000	48.06	Client	Buy
11:36:32	\$ / R On 14-Sep-09			Currency Future	1	2,000	16.02	Client	Buy
11:36:32	\$ / R On 14-Sep-09			Currency Future	1	6,000	0.00	Client	Sell
11:38:03	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Member	Sell
12:22:28	\$ / R On 15-Mar-10			Currency Future	1	5,000	41.37	Client	Buy
12:27:38	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
12:39:22	\$ / R On 14-Dec-09			Currency Future	1	25,000	0.00	Member	Sell
12:52:00	\$ / R On 14-Dec-09			Currency Future	1	25,000	203.63	Client	Buy
13:50:13	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	8,015.00	Member	Buy
13:55:59	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	0.00	Client	Sell
14:07:03	\$ / R On 14-Sep-09			Currency Future	1	10,000	80.11	Client	Buy
14:16:15	\$ / R On 14-Sep-09			Currency Future	1	2,000	0.00	Member	Sell
14:16:16	\$ / R On 14-Sep-09			Currency Future	1	115,000	0.00	Member	Sell
14:19:40	\$ / R On 14-Dec-09			Currency Future	1	25,000	203.38	Client	Buy
15:12:51	\$ / R On 14-Sep-09			Currency Future	1	115,000	920.40	Member	Buy
15:49:33	\$ / R On 14-Sep-09			Currency Future	1	2,000	16.05	Member	Buy
16:00:05	\$ / R On 14-Sep-09			Currency Future	1	5,000	40.05	Client	Buy
16:00:18	\$ / R On 14-Sep-09			Currency Future	1	5,000	40.03	Client	Buy

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16:00:26	\$ / R On 14-Dec-09			Currency Future	1	4,000	32.56	Client	Buy
16:20:38	\$ / R On 14-Sep-09			Currency Future	1	300,000	0.00	Member	Sell
16:32:46	\$ / R On 14-Sep-09			Currency Future	1	76,000	608.91	Client	Buy
16:43:35	\$ / R On 14-Sep-09			Currency Future	1	10,000	79.80	Client	Buy
16:43:36	\$ / R On 15-Mar-10			Currency Future	1	5,000	41.20	Client	Buy
16:43:40	\$ / R On 14-Dec-09			Currency Future	1	5,000	40.54	Client	Buy
16:43:40	\$ / R On 14-Dec-09			Currency Future	1	50,000	405.50	Client	Buy
16:46:18	\$ / R On 14-Dec-09			Currency Future	1	5,000	40.51	Client	Buy
16:49:09	\$ / R On 14-Sep-09			Currency Future	1	5,000	39.89	Client	Buy
16:50:15	\$ / R On 14-Sep-09			Currency Future	1	300,000	2,409.99	Client	Buy
16:54:54	\$ / R On 14-Dec-09			Currency Future	1	5,000	40.51	Client	Buy
16:56:55	\$ / R On 14-Sep-09			Currency Future	1	4,000	31.87	Client	Buy
16:57:46	\$ / R On 14-Sep-09			Currency Future	1	65,000	520.70	Client	Buy
16:57:47	\$ / R On 14-Sep-09			Currency Future	1	65,000	0.00	Member	Sell
16:59:30	\$ / R On 14-Sep-09			Currency Future	1	4,000,000	31,994.00	Client	Buy
Total for \$ / R Currency Future:					76	19,438,000	78,279.11		
09:04:58	£ / R On 14-Dec-09			Currency Future	1	20,000	268.44	Member	Buy
09:06:07	£ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Member	Sell
10:29:02	£ / R On 14-Dec-09			Currency Future	1	3,000	0.00	Member	Sell
10:44:41	£ / R On 14-Dec-09			Currency Future	1	5,000	67.31	Client	Buy
11:01:00	£ / R On 14-Dec-09			Currency Future	1	3,000	40.44	Client	Buy
12:42:41	£ / R On 15-Mar-10			Currency Future	1	3,000	40.96	Client	Buy
16:57:14	£ / R On 14-Sep-09			Currency Future	1	10,000	131.28	Client	Buy
Total for £ / R Currency Future:					7	64,000	548.43		
09:48:01	€ / R On 14-Dec-09			Currency Future	1	3,000	0.00	Client	Sell
09:57:34	€ / R On 14-Sep-09			Currency Future	1	1,000	11.39	Client	Buy
11:09:25	€ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Client	Sell
11:10:15	€ / R On 14-Dec-09			Currency Future	1	37,000	0.00	Client	Sell
11:25:51	€ / R On 14-Dec-09			Currency Future	1	57,000	659.26	Member	Buy
11:26:17	€ / R On 14-Dec-09			Currency Future	1	57,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:43:40	€ / R On 15-Mar-10			Currency Future	1	3,000	35.19	Client	Buy
Total for € / R Currency Future:					7	178,000	705.84		
09:22:00	ZAAD On 14-Sep-09			Currency Future	1	2,000,000	0.00	Member	Sell
09:28:55	ZAAD On 14-Sep-09			Currency Future	1	2,000,000	13,269.20	Client	Buy
Total for ZAAD Currency Future:					2	4,000,000	13,269.20		
Grand Total for all Instruments:					92	23,680,000	92,802.57		