



Derivatives Matched Trades Report

Report for 18/08/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:59:07	\$ / R On 14-Sep-09			Currency Future	1	1,500,000	0.00	Member	Sell
09:00:55	\$ / R On 14-Sep-09			Currency Future	1	500,000	4,103.60	Member	Buy
09:05:27	\$ / R On 14-Sep-09			Currency Future	1	500,000	0.00	Client	Sell
09:26:33	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Client	Sell
09:26:33	\$ / R On 14-Dec-09			Currency Future	1	50,000	414.00	Client	Buy
09:30:28	\$ / R On 14-Sep-09			Currency Future	1	10,000	81.30	Client	Buy
09:30:28	\$ / R On 14-Sep-09			Currency Future	1	5,000	40.65	Client	Buy
09:34:57	\$ / R On 14-Sep-09			Currency Future	1	7,800,000	0.00	Member	Sell
09:37:34	\$ / R On 14-Sep-09			Currency Future	1	2,000,000	0.00	Member	Sell
10:12:51	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Client	Sell
10:22:37	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Member	Sell
10:22:37	\$ / R On 14-Sep-09			Currency Future	1	10,000	81.27	Client	Buy
10:28:02	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	8,093.70	Member	Buy
10:33:15	\$ / R On 14-Sep-09			Currency Future	1	1,000,000	0.00	Client	Sell
10:35:34	\$ / R On 14-Sep-09			Currency Future	1	15,000	121.70	Client	Buy
10:59:23	\$ / R On 15-Mar-10			Currency Future	1	1,000	8.38	Client	Buy
11:01:12	\$ / R On 14-Sep-09			Currency Future	1	250,000	0.00	Member	Sell
11:01:45	\$ / R On 14-Sep-09			Currency Future	1	250,000	2,025.75	Member	Buy
11:02:52	\$ / R On 14-Sep-09			Currency Future	1	138,000	1,115.80	Member	Buy
11:02:52	\$ / R On 14-Sep-09			Currency Future	1	138,000	0.00	Client	Sell
11:12:44	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Member	Sell
11:12:44	\$ / R On 14-Sep-09			Currency Future	1	250,000	0.00	Member	Sell
11:19:06	\$ / R On 14-Sep-09			Currency Future	1	250,000	0.00	Member	Sell
11:20:00	\$ / R On 14-Sep-09			Currency Future	1	1,500,000	12,318.15	Client	Buy
11:24:11	\$ / R On 14-Sep-09			Currency Future	1	2,000,000	16,231.80	Client	Buy

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11:24:45	\$ / R On 14-Sep-09			Currency Future	1	7,800,000	63,405.42	Client	Buy
11:25:16	\$ / R On 14-Sep-09			Currency Future	1	250,000	2,025.65	Client	Buy
11:25:59	\$ / R On 14-Sep-09			Currency Future	1	250,000	2,025.53	Client	Buy
11:28:05	\$ / R On 14-Sep-09			Currency Future	1	12,000	97.26	Client	Buy
11:28:12	\$ / R On 14-Sep-09			Currency Future	1	9,000	72.90	Client	Buy
11:36:11	\$ / R On 14-Sep-09			Currency Future	1	5,000	40.55	Client	Buy
11:54:28	\$ / R On 14-Dec-09			Currency Future	1	18,000	148.37	Client	Buy
12:04:35	\$ / R On 14-Dec-09			Currency Future	1	8,000	65.95	Client	Buy
12:21:15	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Member	Sell
12:21:16	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Member	Sell
12:21:17	\$ / R On 14-Sep-09			Currency Future	1	20,000	0.00	Member	Sell
12:21:17	\$ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Member	Sell
12:21:17	\$ / R On 14-Dec-09			Currency Future	1	8,000	0.00	Member	Sell
12:22:27	\$ / R On 14-Sep-09			Currency Future	1	5,000	40.47	Client	Buy
12:23:23	\$ / R On 14-Dec-09			Currency Future	1	100,000	824.05	Client	Buy
12:31:16	\$ / R On 14-Sep-09			Currency Future	1	20,000	162.00	Client	Buy
12:32:16	\$ / R On 14-Sep-09			Currency Future	1	5,000	40.49	Client	Buy
12:40:03	\$ / R On 14-Dec-09			Currency Future	1	8,000	65.91	Member	Buy
12:40:59	\$ / R On 14-Sep-09			Currency Future	1	15,000	121.70	Client	Buy
13:53:54	\$ / R On 14-Sep-09			Currency Future	1	5,000	40.54	Client	Buy
14:19:09	\$ / R On 14-Sep-09			Currency Future	1	15,000	0.00	Member	Sell
14:30:21	\$ / R On 14-Dec-09			Currency Future	1	9,000	74.10	Client	Buy
14:32:11	\$ / R On 14-Dec-09			Currency Future	1	500,000	0.00	Member	Sell
14:33:18	\$ / R On 14-Dec-09			Currency Future	1	500,000	4,113.75	Client	Buy
14:38:30	\$ / R On 14-Sep-09			Currency Future	1	15,000	121.62	Member	Buy
15:08:30	\$ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
15:08:30	\$ / R On 14-Sep-09			Currency Future	1	5,000	40.61	Client	Buy
15:11:23	\$ / R On 14-Dec-09			Currency Future	1	5,000	41.33	Client	Buy
16:00:37	\$ / R On 14-Dec-09			Currency Future	1	50,000	0.00	Client	Sell
16:04:36	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Member	Sell
16:04:37	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Member	Sell
16:04:37	\$ / R On 14-Dec-09			Currency Future	1	50,000	412.68	Member	Buy
16:12:51	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell
16:12:51	\$ / R On 14-Sep-09			Currency Future	1	40,000	0.00	Client	Sell
16:12:51	\$ / R On 14-Sep-09			Currency Future	1	20,000	0.00	Client	Sell
16:12:51	\$ / R On 14-Sep-09			Currency Future	1	10,000	0.00	Client	Sell

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16:12:51	\$ / R On 14-Sep-09			Currency Future	1	10,000	81.99	Client	Buy
16:12:51	\$ / R On 14-Sep-09			Currency Future	1	8,000	0.00	Client	Sell
16:12:51	\$ / R On 14-Sep-09			Currency Future	1	9,000	0.00	Client	Sell
16:12:51	\$ / R On 14-Sep-09			Currency Future	1	20,000	163.99	Client	Buy
16:12:51	\$ / R On 14-Sep-09			Currency Future	1	40,000	327.10	Client	Buy
16:12:51	\$ / R On 14-Sep-09			Currency Future	1	10,000	81.77	Client	Buy
16:12:51	\$ / R On 14-Sep-09			Currency Future	1	9,000	73.80	Client	Buy
16:12:51	\$ / R On 14-Sep-09			Currency Future	1	8,000	65.60	Client	Buy
16:19:03	\$ / R On 14-Sep-09			Currency Future	1	1,000	8.14	Client	Buy
16:19:33	\$ / R On 14-Sep-09			Currency Future	1	1,000	8.14	Client	Buy
16:25:51	\$ / R On 14-Sep-09			Currency Future	1	2,000	16.40	Client	Buy
16:26:24	\$ / R On 14-Sep-09			Currency Future	1	1,000	8.20	Client	Buy
16:26:57	\$ / R On 14-Sep-09			Currency Future	1	11,000	89.34	Client	Buy
16:26:57	\$ / R On 14-Sep-09			Currency Future	1	10,000	81.22	Client	Buy
16:29:45	\$ / R On 14-Sep-09			Currency Future	1	1,000	0.00	Member	Sell
16:31:39	\$ / R On 14-Sep-09			Currency Future	1	1,000	8.12	Client	Buy
16:45:58	\$ / R On 14-Sep-09			Currency Future	1	35,000	284.08	Client	Buy
Total for \$ / R Currency Future:					78	29,343,000	119,914.84		
11:12:45	£ / R On 14-Sep-09			Currency Future	1	250,000	0.00	Member	Sell
11:25:32	£ / R On 14-Sep-09			Currency Future	1	250,000	3,331.20	Client	Buy
Total for £ / R Currency Future:					2	500,000	3,331.20		
09:00:27	€ / R On 14-Sep-09			Currency Future	1	1,500,000	17,303.70	Member	Buy
09:04:56	€ / R On 14-Sep-09			Currency Future	1	1,500,000	0.00	Client	Sell
14:16:15	€ / R On 15-Mar-10			Currency Future	1	2,000	23.60	Client	Buy
Total for € / R Currency Future:					3	3,002,000	17,327.30		
11:01:17	ALBI On 05-Nov-09			Index Future	1	20,000	0.00	Client	Buy
11:02:24	ALBI On 05-Nov-09			Index Future	1	20,000	0.00	Member	Sell
15:19:02	ALBI On 05-Nov-09			Index Future	1	10,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:19:02	ALBI On 05-Nov-09			Index Future	1	10,000	0.00	Client	Buy
Total for ALBI Index Future:					4	60,000	0.00		
15:31:00	R204 On 05-Nov-09			Bond Future	1	51,300,000	0.00	Member	Sell
15:31:00	R204 On 05-Nov-09			Bond Future	1	51,300,000	507,682.91	Client	Buy
Total for R204 Bond Future:					2	102,600,000	507,682.91		
Grand Total for all Instruments:					89	135,505,000	648,256.25		