



# Derivatives Matched Trades Report

Report for 14/01/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:55:03	\$ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Member	Sell
08:55:50	\$ / R On 16-Mar-09			Currency Future	1	3,500,000	0.00	Member	Sell
09:03:31	\$ / R On 16-Mar-09			Currency Future	1	50,000	505.08	Client	Buy
09:04:22	\$ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Client	Sell
09:04:25	\$ / R On 16-Mar-09			Currency Future	1	500,000	0.00	Member	Sell
09:04:45	\$ / R On 16-Mar-09			Currency Future	1	500,000	0.00	Member	Sell
09:11:53	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Member	Sell
09:12:58	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Member	Sell
09:18:34	\$ / R On 16-Mar-09			Currency Future	1	500,000	0.00	Member	Sell
09:32:30	\$ / R On 16-Mar-09			Currency Future	1	15,000	0.00	Client	Sell
09:37:25	\$ / R On 14-Sep-09			Currency Future	1	15,000	0.00	Client	Sell
09:43:23	\$ / R On 16-Mar-09			Currency Future	1	5,000	50.25	Client	Buy
09:43:23	\$ / R On 16-Mar-09			Currency Future	1	4,000	40.23	Client	Buy
09:47:56	\$ / R On 16-Mar-09			Currency Future	1	7,000	0.00	Client	Sell
09:47:56	\$ / R On 16-Mar-09			Currency Future	1	7,000	70.35	Client	Buy
09:56:29	\$ / R On 16-Mar-09			Currency Future	1	43,000	0.00	Client	Sell
10:31:12	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,105.50	Member	Buy
10:39:33	\$ / R On 16-Mar-09			Currency Future	1	1,000	10.10	Client	Buy
11:02:46	\$ / R On 16-Mar-09			Currency Future	1	5,000	50.72	Client	Buy
11:02:46	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
11:05:15	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Member	Sell
11:10:14	\$ / R On 16-Mar-09			Currency Future	1	5,000	50.79	Client	Buy
11:24:00	\$ / R On 16-Mar-09			Currency Future	1	100,000	1,014.40	Client	Buy
11:24:00	\$ / R On 16-Mar-09			Currency Future	1	100,000	1,012.40	Client	Buy
11:24:21	\$ / R On 16-Mar-09			Currency Future	1	100,000	0.00	Member	Sell

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11:24:41	\$ / R On 16-Mar-09			Currency Future	1	100,000	0.00	Member	Sell
11:24:55	\$ / R On 16-Mar-09			Currency Future	1	100,000	0.00	Member	Sell
11:56:05	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,125.50	Client	Buy
11:56:05	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Member	Sell
12:08:54	\$ / R On 16-Mar-09			Currency Future	1	100,000	1,034.10	Client	Buy
12:45:48	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
12:46:09	\$ / R On 16-Mar-09			Currency Future	1	5,000	50.53	Member	Buy
12:46:54	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Member	Sell
13:56:45	\$ / R On 16-Mar-09			Currency Future	1	6,000	0.00	Client	Sell
13:57:22	\$ / R On 16-Mar-09			Currency Future	1	6,000	60.98	Member	Buy
13:57:51	\$ / R On 16-Mar-09			Currency Future	1	6,000	0.00	Member	Sell
13:58:32	\$ / R On 16-Mar-09			Currency Future	1	500,000	5,077.25	Client	Buy
13:58:57	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,144.00	Client	Buy
13:59:24	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,124.50	Client	Buy
13:59:49	\$ / R On 16-Mar-09			Currency Future	1	500,000	5,057.25	Client	Buy
14:00:06	\$ / R On 16-Mar-09			Currency Future	1	500,000	5,057.25	Client	Buy
14:03:57	\$ / R On 16-Mar-09			Currency Future	1	3,500,000	35,406.00	Client	Buy
14:12:24	\$ / R On 12-Jun-09			Currency Future	1	1,000	10.40	Client	Buy
14:51:56	\$ / R On 16-Mar-09			Currency Future	1	30,000	0.00	Client	Sell
14:51:56	\$ / R On 16-Mar-09			Currency Future	1	30,000	306.06	Client	Buy
15:24:51	\$ / R On 16-Mar-09			Currency Future	1	500,000	5,109.15	Member	Buy
15:29:53	\$ / R On 16-Mar-09			Currency Future	1	500,000	5,104.40	Member	Buy
15:36:01	\$ / R On 16-Mar-09			Currency Future	1	2,000	20.47	Client	Buy
15:36:01	\$ / R On 16-Mar-09			Currency Future	1	2,000	0.00	Member	Sell
15:37:15	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
15:37:21	\$ / R On 16-Mar-09			Currency Future	1	40,000	0.00	Client	Sell
15:37:21	\$ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Client	Sell
15:37:23	\$ / R On 16-Mar-09			Currency Future	1	20,000	0.00	Client	Sell
15:44:19	\$ / R On 16-Mar-09			Currency Future	1	500,000	0.00	Client	Sell
15:44:42	\$ / R On 16-Mar-09			Currency Future	1	500,000	0.00	Client	Sell
15:46:28	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,221.30	Member	Buy
15:46:55	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,227.80	Member	Buy
15:47:23	\$ / R On 16-Mar-09			Currency Future	1	500,000	5,113.90	Member	Buy
15:47:59	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Client	Sell
15:48:18	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Client	Sell
15:48:43	\$ / R On 16-Mar-09			Currency Future	1	500,000	0.00	Client	Sell

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16:02:48	\$ / R On 16-Mar-09			Currency Future	1	20,000	205.00	Client	Buy
16:09:13	\$ / R On 16-Mar-09			Currency Future	1	14,000	0.00	Client	Sell
16:09:13	\$ / R On 16-Mar-09			Currency Future	1	66,000	0.00	Client	Sell
16:09:13	\$ / R On 16-Mar-09			Currency Future	1	66,000	679.80	Client	Buy
16:09:13	\$ / R On 16-Mar-09			Currency Future	1	14,000	144.20	Client	Buy
16:09:23	\$ / R On 16-Mar-09			Currency Future	1	34,000	350.20	Client	Buy
16:09:23	\$ / R On 16-Mar-09			Currency Future	1	34,000	0.00	Client	Sell
16:12:12	\$ / R On 16-Mar-09			Currency Future	1	6,000	61.80	Client	Buy
16:20:00	\$ / R On 16-Mar-09			Currency Future	1	30,000	0.00	Client	Sell
16:36:11	\$ / R On 16-Mar-09			Currency Future	1	20,000	206.50	Client	Buy
16:36:11	\$ / R On 16-Mar-09			Currency Future	1	20,000	0.00	Client	Sell
16:51:44	\$ / R On 16-Mar-09			Currency Future	1	500,000	5,152.85	Member	Buy
16:59:41	\$ / R On 16-Mar-09			Currency Future	1	500,000	0.00	Client	Sell
<b>Total for \$ / R Currency Future:</b>					<b>74</b>	<b>27,355,000</b>	<b>137,961.00</b>		
09:20:47	£ / R On 16-Mar-09			Currency Future	1	7,000	103.32	Client	Buy
09:38:53	£ / R On 16-Mar-09			Currency Future	1	2,000	29.42	Client	Buy
<b>Total for £ / R Currency Future:</b>					<b>2</b>	<b>9,000</b>	<b>132.75</b>		
09:20:24	€ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Client	Sell
09:42:26	€ / R On 16-Mar-09			Currency Future	1	10,000	133.70	Client	Buy
10:09:29	€ / R On 16-Mar-09			Currency Future	1	20,000	268.25	Client	Buy
<b>Total for € / R Currency Future:</b>					<b>3</b>	<b>31,000</b>	<b>401.95</b>		
15:57:47	R153 On 05-Feb-09			Bond Future	1	160,000,000	0.00	Member	Sell
16:06:45	R153 On 05-Feb-09			Bond Future	1	160,000,000	1,823,718.08	Member	Buy
16:09:55	R153 On 05-Feb-09			Bond Future	1	105,600,000	1,203,660.27	Client	Buy
16:09:55	R153 On 05-Feb-09			Bond Future	1	17,600,000	200,610.04	Client	Buy
16:09:55	R153 On 05-Feb-09			Bond Future	1	36,800,000	419,457.37	Client	Buy
16:09:55	R153 On 05-Feb-09			Bond Future	1	36,800,000	0.00	Member	Sell
16:09:55	R153 On 05-Feb-09			Bond Future	1	105,600,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:09:55	R153 On 05-Feb-09			Bond Future	1	17,600,000	0.00	Member	Sell
16:11:52	R153 On 07-May-09			Bond Future	1	65,200,000	716,992.79	Client	Buy
16:11:52	R153 On 07-May-09			Bond Future	1	65,200,000	0.00	Client	Sell
<b>Total for R153 Bond Future:</b>					<b>10</b>	<b>770,400,000</b>	<b>4,364,438.55</b>		
15:00:38	R157 On 05-Feb-09			Bond Future	1	400,000	5,423.13	Member	Buy
15:00:38	R157 On 05-Feb-09			Bond Future	1	400,000	0.00	Client	Sell
16:05:08	R157 On 05-Feb-09			Bond Future	1	25,000,000	0.00	Member	Sell
16:05:08	R157 On 05-Feb-09			Bond Future	1	25,000,000	337,585.95	Client	Buy
<b>Total for R157 Bond Future:</b>					<b>4</b>	<b>50,800,000</b>	<b>343,009.08</b>		
09:18:55	R186 On 05-Nov-09	9.00	Put	Option on Bond Future	1	500,000,000	0.00	Member	Buy
09:20:01	R186 On 05-Nov-09	9.00	Put	Option on Bond Future	1	500,000,000	0.00	Member	Sell
<b>Total for R186 Bond Future:</b>					<b>2</b>	<b>1,000,000,000</b>	<b>0.00</b>		
<b>Grand Total for all Instruments:</b>					<b>95</b>	<b>1,848,595,000</b>	<b>4,845,943.33</b>		