



Derivatives Matched Trades Report

Report for 29/01/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:46:58	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Member	Sell
09:00:16	\$ / R On 16-Mar-09			Currency Future	1	170,000	0.00	Client	Sell
09:08:14	\$ / R On 16-Mar-09			Currency Future	1	170,000	1,703.91	Member	Buy
09:12:05	\$ / R On 16-Mar-09			Currency Future	1	10,000	101.00	Client	Buy
09:12:05	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
09:17:27	\$ / R On 16-Mar-09			Currency Future	1	18,000	0.00	Client	Sell
09:17:27	\$ / R On 16-Mar-09			Currency Future	1	18,000	181.80	Client	Buy
09:29:38	\$ / R On 16-Mar-09			Currency Future	1	10,000	100.30	Client	Buy
09:34:25	\$ / R On 16-Mar-09			Currency Future	1	70,000	0.00	Member	Sell
09:52:23	\$ / R On 16-Mar-09			Currency Future	1	22,000	222.20	Client	Buy
09:52:23	\$ / R On 16-Mar-09			Currency Future	1	18,000	0.00	Client	Sell
09:52:23	\$ / R On 16-Mar-09			Currency Future	1	22,000	0.00	Client	Sell
10:17:42	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Member	Sell
10:17:42	\$ / R On 12-Jun-09			Currency Future	1	5,000	51.11	Client	Buy
10:18:23	\$ / R On 16-Mar-09			Currency Future	1	10,000	101.02	Client	Buy
10:42:42	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
10:42:42	\$ / R On 16-Mar-09			Currency Future	1	10,000	101.05	Client	Buy
10:47:52	\$ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Member	Sell
10:48:08	\$ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Member	Sell
10:54:01	\$ / R On 16-Mar-09			Currency Future	1	5,000	50.53	Client	Buy
10:59:26	\$ / R On 16-Mar-09			Currency Future	1	10,000	100.97	Client	Buy
10:59:34	\$ / R On 16-Mar-09			Currency Future	1	10,000	100.97	Client	Buy
10:59:49	\$ / R On 16-Mar-09			Currency Future	1	10,000	100.97	Client	Buy
11:01:35	\$ / R On 16-Mar-09			Currency Future	1	50,000	506.14	Client	Buy
11:02:05	\$ / R On 16-Mar-09			Currency Future	1	50,000	506.14	Client	Buy

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11:04:38	\$ / R On 16-Mar-09			Currency Future	1	10,000	100.90	Client	Buy
11:04:38	\$ / R On 16-Mar-09			Currency Future	1	10,000	100.90	Client	Buy
11:09:45	\$ / R On 16-Mar-09			Currency Future	1	10,000	100.80	Client	Buy
12:11:10	\$ / R On 16-Mar-09			Currency Future	1	680,000	6,823.80	Client	Buy
12:11:10	\$ / R On 16-Mar-09			Currency Future	1	680,000	0.00	Member	Sell
12:29:02	\$ / R On 16-Mar-09			Currency Future	1	500,000	0.00	Member	Sell
12:29:02	\$ / R On 16-Mar-09			Currency Future	1	500,000	5,054.60	Client	Buy
12:54:45	\$ / R On 16-Mar-09			Currency Future	1	10,000	100.70	Client	Buy
12:54:51	\$ / R On 16-Mar-09			Currency Future	1	10,000	100.60	Client	Buy
12:55:46	\$ / R On 16-Mar-09			Currency Future	1	3,000	30.15	Client	Buy
13:03:39	\$ / R On 16-Mar-09			Currency Future	1	500,000	5,019.75	Member	Buy
13:03:39	\$ / R On 16-Mar-09			Currency Future	1	500,000	0.00	Client	Sell
14:14:32	\$ / R On 16-Mar-09			Currency Future	1	10,000	100.26	Client	Buy
14:14:35	\$ / R On 16-Mar-09			Currency Future	1	10,000	100.18	Client	Buy
14:35:02	\$ / R On 16-Mar-09			Currency Future	1	40,000	400.80	Client	Buy
14:39:05	\$ / R On 16-Mar-09	9.85	Call	Currency Future	1	299,000	0.00	Client	Buy
14:39:05	\$ / R On 16-Mar-09	9.85	Call	Currency Future	1	299,000	0.00	Client	Sell
14:40:58	\$ / R On 16-Mar-09	12.30	Call	Currency Future	1	299,000	0.00	Client	Sell
14:40:58	\$ / R On 16-Mar-09	12.30	Call	Currency Future	1	299,000	0.00	Client	Buy
14:42:12	\$ / R On 15-Mar-10	9.85	Call	Currency Future	1	299,000	0.00	Client	Buy
14:42:12	\$ / R On 15-Mar-10	9.85	Call	Currency Future	1	299,000	0.00	Client	Sell
14:42:23	\$ / R On 15-Mar-10	12.30	Call	Currency Future	1	299,000	0.00	Client	Buy
14:42:23	\$ / R On 15-Mar-10	12.30	Call	Currency Future	1	299,000	0.00	Client	Sell
15:21:41	\$ / R On 16-Mar-09			Currency Future	1	135,000	1,355.17	Member	Buy
15:24:07	\$ / R On 16-Mar-09			Currency Future	1	70,000	0.00	Member	Sell
15:24:07	\$ / R On 16-Mar-09			Currency Future	1	70,000	702.68	Client	Buy
15:24:45	\$ / R On 16-Mar-09			Currency Future	1	65,000	0.00	Member	Sell
15:24:45	\$ / R On 16-Mar-09			Currency Future	1	65,000	652.49	Client	Buy
15:51:41	\$ / R On 16-Mar-09			Currency Future	1	70,000	703.20	Member	Buy
15:55:02	\$ / R On 16-Mar-09			Currency Future	1	90,000	0.00	Member	Sell
15:55:02	\$ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Member	Sell
15:55:02	\$ / R On 16-Mar-09			Currency Future	1	50,000	500.90	Client	Buy
16:00:26	\$ / R On 16-Mar-09			Currency Future	1	70,000	702.68	Member	Buy
16:00:26	\$ / R On 16-Mar-09			Currency Future	1	70,000	0.00	Client	Sell
16:01:40	\$ / R On 16-Mar-09			Currency Future	1	70,000	708.69	Client	Buy
16:26:05	\$ / R On 16-Mar-09			Currency Future	1	676,000	6,779.67	Member	Buy

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16:26:17	\$ / R On 16-Mar-09			Currency Future	1	676,000	0.00	Member	Sell
16:27:24	\$ / R On 16-Mar-09			Currency Future	1	676,000	6,779.67	Member	Buy
16:27:29	\$ / R On 12-Jun-09			Currency Future	1	3,000	30.66	Member	Buy
16:27:41	\$ / R On 16-Mar-09			Currency Future	1	676,000	0.00	Member	Sell
16:27:42	\$ / R On 12-Jun-09			Currency Future	1	3,000	0.00	Member	Sell
16:28:50	\$ / R On 12-Jun-09			Currency Future	1	3,000	0.00	Member	Sell
16:29:06	\$ / R On 12-Jun-09			Currency Future	1	3,000	30.66	Member	Buy
16:52:52	\$ / R On 12-Jun-09			Currency Future	1	500,000	5,220.50	Client	Buy
16:52:52	\$ / R On 12-Jun-09			Currency Future	1	500,000	0.00	Member	Sell
Total for \$ / R Currency Future:					70	11,279,000	46,128.52		
10:05:57	£ / R On 12-Jun-09			Currency Future	1	5,000	72.88	Client	Buy
11:39:39	£ / R On 12-Jun-09			Currency Future	1	10,000	143.00	Client	Buy
11:39:49	£ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Member	Sell
11:41:00	£ / R On 16-Mar-09			Currency Future	1	10,000	142.78	Member	Buy
15:14:29	£ / R On 16-Mar-09			Currency Future	1	70,000	1,004.49	Client	Buy
15:15:05	£ / R On 16-Mar-09			Currency Future	1	65,000	932.87	Client	Buy
15:16:28	£ / R On 16-Mar-09			Currency Future	1	70,000	1,005.31	Member	Buy
15:20:28	£ / R On 16-Mar-09			Currency Future	1	135,000	0.00	Member	Sell
15:27:54	£ / R On 16-Mar-09			Currency Future	1	35,000	502.24	Member	Buy
15:27:54	£ / R On 16-Mar-09			Currency Future	1	35,000	0.00	Client	Sell
15:28:34	£ / R On 16-Mar-09			Currency Future	1	30,000	430.55	Member	Buy
15:28:34	£ / R On 16-Mar-09			Currency Future	1	30,000	0.00	Client	Sell
16:26:53	£ / R On 16-Mar-09			Currency Future	1	216,000	3,087.61	Member	Buy
16:27:07	£ / R On 16-Mar-09			Currency Future	1	216,000	0.00	Member	Sell
16:28:04	£ / R On 16-Mar-09			Currency Future	1	216,000	0.00	Member	Sell
16:28:18	£ / R On 16-Mar-09			Currency Future	1	216,000	3,087.61	Member	Buy
Total for £ / R Currency Future:					16	1,369,000	10,409.34		
16:28:03	€ / R On 16-Mar-09			Currency Future	1	65,000	0.00	Member	Sell
16:28:13	€ / R On 16-Mar-09			Currency Future	1	65,000	863.34	Member	Buy
16:29:19	€ / R On 16-Mar-09			Currency Future	1	65,000	863.34	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:29:53	€ / R On 16-Mar-09			Currency Future	1	65,000	0.00	Member	Sell
Total for € / R Currency Future:					4	260,000	1,726.69		
14:57:53	R157 On 05-Feb-09			Bond Future	1	10,000,000	0.00	Client	Sell
14:57:53	R157 On 05-Feb-09			Bond Future	1	10,000,000	137,129.62	Member	Buy
Total for R157 Bond Future:					2	20,000,000	137,129.62		
15:01:58	R186 On 05-Feb-09			Bond Future	1	820,600,000	10,522,795.06		Buy
15:01:58	R186 On 05-Feb-09			Bond Future	1	820,600,000	0.00	Member	Sell
Total for R186 Bond Future:					2	1,641,200,000	10,522,795.06		
15:01:42	R209 On 05-Feb-09			Bond Future	1	407,300,000	0.00	Member	Sell
15:01:42	R209 On 05-Feb-09			Bond Future	1	407,300,000	3,623,253.23		Buy
Total for R209 Bond Future:					2	814,600,000	3,623,253.23		
09:46:54	ZAAD On 12-Jun-09			Currency Future	1	100,000	0.00	Member	Sell
12:02:35	ZAAD On 12-Jun-09			Currency Future	1	300,000	2,014.50	Client	Buy
16:02:10	ZAAD On 12-Jun-09			Currency Future	1	100,000	673.65	Client	Buy
Total for ZAAD Currency Future:					3	500,000	2,688.15		
Grand Total for all Instruments:					99	2,489,208,000	14,344,130.60		