



# Derivatives Matched Trades Report

Report for 16/01/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:43:58	\$ / R On 16-Mar-09			Currency Future	1	300,000	3,074.25	Member	Buy
08:43:58	\$ / R On 16-Mar-09			Currency Future	1	300,000	0.00	Client	Sell
08:44:15	\$ / R On 16-Mar-09			Currency Future	1	500,000	0.00	Client	Sell
08:44:15	\$ / R On 16-Mar-09			Currency Future	1	500,000	5,035.25	Member	Buy
09:03:32	\$ / R On 16-Mar-09			Currency Future	1	5,000	50.50	Client	Buy
09:24:48	\$ / R On 16-Mar-09			Currency Future	1	20,000	0.00	Member	Sell
09:25:50	\$ / R On 16-Mar-09			Currency Future	1	20,000	201.30	Client	Buy
10:06:04	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Member	Sell
10:12:12	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Member	Sell
10:22:02	\$ / R On 16-Mar-09			Currency Future	1	5,000	50.50	Client	Buy
10:29:20	\$ / R On 16-Mar-09			Currency Future	1	1,000	10.10	Client	Buy
10:30:28	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,117.10	Client	Buy
10:45:50	\$ / R On 16-Mar-09			Currency Future	1	5,000	50.30	Client	Buy
12:27:11	\$ / R On 16-Mar-09			Currency Future	1	40,000	404.56	Client	Buy
12:35:41	\$ / R On 16-Mar-09	9.75	Put	Currency Future	1	900,000	0.00	Member	Buy
12:35:41	\$ / R On 16-Mar-09	9.75	Put	Currency Future	1	900,000	0.00	Client	Sell
12:36:27	\$ / R On 16-Mar-09	9.75	Put	Currency Future	1	100,000	0.00	Client	Sell
12:36:27	\$ / R On 16-Mar-09	9.75	Put	Currency Future	1	100,000	0.00	Member	Buy
12:52:43	\$ / R On 16-Mar-09			Currency Future	1	2,000	20.18	Client	Buy
13:34:40	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,072.30	Member	Buy
13:37:07	\$ / R On 16-Mar-09			Currency Future	1	3,000	0.00	Client	Sell
13:43:59	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	0.00	Member	Sell
13:44:30	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Member	Sell
13:45:35	\$ / R On 12-Jun-09			Currency Future	1	1,000,000	10,285.50	Member	Buy
13:47:05	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,079.70	Member	Buy

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13:47:54	\$ / R On 16-Mar-09			Currency Future	1	10,000	101.12	Client	Buy
13:49:40	\$ / R On 12-Jun-09			Currency Future	1	50,000	513.75	Client	Buy
13:49:58	\$ / R On 12-Jun-09			Currency Future	1	50,000	0.00	Member	Sell
13:50:08	\$ / R On 12-Jun-09			Currency Future	1	50,000	512.15	Member	Buy
13:51:45	\$ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Member	Sell
13:52:24	\$ / R On 16-Mar-09			Currency Future	1	5,000,000	50,034.00	Member	Buy
13:55:34	\$ / R On 16-Mar-09			Currency Future	1	5,000,000	49,917.50	Member	Buy
13:57:54	\$ / R On 16-Mar-09			Currency Future	1	80,000	0.00	Client	Sell
14:08:00	\$ / R On 16-Mar-09			Currency Future	1	300,000	0.00	Member	Sell
14:18:22	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Client	Sell
14:30:04	\$ / R On 16-Mar-09			Currency Future	1	50,000	503.21	Client	Buy
14:30:36	\$ / R On 16-Mar-09			Currency Future	1	300,000	3,007.95	Client	Buy
14:31:17	\$ / R On 16-Mar-09			Currency Future	1	5,000,000	0.00	Client	Sell
14:31:31	\$ / R On 16-Mar-09			Currency Future	1	5,000,000	0.00	Client	Sell
15:14:41	\$ / R On 16-Mar-09	9.75	Put	Currency Future	1	450,000	0.00	Client	Sell
15:14:41	\$ / R On 16-Mar-09	9.75	Put	Currency Future	1	450,000	0.00	Member	Buy
15:15:02	\$ / R On 16-Mar-09	9.75	Put	Currency Future	1	50,000	0.00	Member	Buy
15:15:02	\$ / R On 16-Mar-09	9.75	Put	Currency Future	1	50,000	0.00	Client	Sell
15:48:26	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
15:48:26	\$ / R On 16-Mar-09			Currency Future	1	10,000	101.20	Client	Buy
16:00:47	\$ / R On 16-Mar-09			Currency Future	1	25,000	251.13	Client	Buy
16:00:47	\$ / R On 16-Mar-09			Currency Future	1	25,000	0.00	Member	Sell
16:25:10	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
16:50:18	\$ / R On 16-Mar-09	9.75	Put	Currency Future	1	50,000	0.00	Client	Buy
16:50:18	\$ / R On 16-Mar-09	9.75	Put	Currency Future	1	50,000	0.00	Member	Sell
16:51:01	\$ / R On 16-Mar-09	9.75	Put	Currency Future	1	50,000	0.00	Client	Sell
16:51:01	\$ / R On 16-Mar-09	9.75	Put	Currency Future	1	50,000	0.00	Member	Buy
<b>Total for \$ / R Currency Future:</b>					<b>52</b>	<b>33,931,000</b>	<b>154,393.54</b>		
10:45:28	£ / R On 16-Mar-09			Currency Future	1	2,000	29.83	Client	Buy
<b>Total for £ / R Currency Future:</b>					<b>1</b>	<b>2,000</b>	<b>29.83</b>		

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
13:46:29	€ / R On 16-Mar-09			Currency Future	1	500,000	0.00	Member	Sell
13:47:29	€ / R On 16-Mar-09			Currency Future	1	500,000	6,679.25	Member	Buy
14:09:37	€ / R On 16-Mar-09			Currency Future	1	10,000	132.70	Client	Buy
<b>Total for € / R Currency Future:</b>					<b>3</b>	<b>1,010,000</b>	<b>6,811.95</b>		
10:42:03	R153 On 07-May-09			Bond Future	1	97,800,000	0.00	Client	Sell
10:42:03	R153 On 07-May-09			Bond Future	1	97,800,000	1,071,387.36	Client	Buy
<b>Total for R153 Bond Future:</b>					<b>2</b>	<b>195,600,000</b>	<b>1,071,387.36</b>		
11:05:25	R157 On 07-May-09			Bond Future	1	2,000,000	26,485.56	Member	Buy
11:05:25	R157 On 07-May-09			Bond Future	1	2,000,000	0.00	Client	Sell
<b>Total for R157 Bond Future:</b>					<b>2</b>	<b>4,000,000</b>	<b>26,485.56</b>		
15:33:41	R186 On 05-Feb-09			Bond Future	1	15,200,000	192,751.73	Client	Buy
15:33:41	R186 On 05-Feb-09			Bond Future	1	15,200,000	0.00	Member	Sell
15:34:14	R186 On 05-Feb-09			Bond Future	1	1,000,000	0.00	Member	Sell
15:34:14	R186 On 05-Feb-09			Bond Future	1	1,000,000	12,681.04	Client	Buy
<b>Total for R186 Bond Future:</b>					<b>4</b>	<b>32,400,000</b>	<b>205,432.77</b>		
<b>Grand Total for all Instruments:</b>					<b>64</b>	<b>266,943,000</b>	<b>1,464,541.01</b>		