



# Derivatives Matched Trades Report

Report for 17/02/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:59:25	\$ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Client	Sell
08:59:36	\$ / R On 16-Mar-09			Currency Future	1	50,000	513.37	Member	Buy
09:00:48	\$ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Member	Sell
09:02:18	\$ / R On 12-Jun-09			Currency Future	1	5,000	52.15	Member	Buy
09:02:56	\$ / R On 16-Mar-09			Currency Future	1	1,000	10.28	Member	Buy
09:03:23	\$ / R On 16-Mar-09			Currency Future	1	8,000	0.00	Client	Sell
09:03:26	\$ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Client	Sell
09:03:28	\$ / R On 16-Mar-09			Currency Future	1	20,000	0.00	Client	Sell
09:03:34	\$ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Client	Sell
09:07:48	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
09:11:10	\$ / R On 14-Dec-09	9.20	Put	Currency Future	1	1,000,000	0.00	Member	Sell
09:11:10	\$ / R On 14-Dec-09	9.20	Put	Currency Future	1	1,000,000	0.00	Client	Buy
09:12:07	\$ / R On 16-Mar-09			Currency Future	1	5,000	51.31	Member	Buy
09:13:48	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
09:25:15	\$ / R On 16-Mar-09			Currency Future	1	4,000	0.00	Client	Sell
09:34:27	\$ / R On 12-Jun-09			Currency Future	1	5,000	0.00	Client	Sell
09:34:27	\$ / R On 12-Jun-09			Currency Future	1	5,000	52.43	Client	Buy
09:34:57	\$ / R On 12-Jun-09			Currency Future	1	5,000	52.50	Client	Buy
09:37:30	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	0.00	Member	Sell
09:40:34	\$ / R On 16-Mar-09			Currency Future	1	1,000,000	10,314.80	Client	Buy
09:40:40	\$ / R On 16-Mar-09			Currency Future	1	20,000	206.00	Client	Buy
09:40:40	\$ / R On 16-Mar-09			Currency Future	1	20,000	0.00	Client	Sell
09:44:25	\$ / R On 16-Mar-09			Currency Future	1	20,000	206.00	Client	Buy
09:45:23	\$ / R On 16-Mar-09			Currency Future	1	10,000	103.00	Client	Buy
10:02:20	\$ / R On 12-Jun-09			Currency Future	1	2,500,000	26,098.75	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
10:15:30	\$ / R On 16-Mar-09			Currency Future	1	5,000	51.40	Member	Buy
10:15:30	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
10:15:46	\$ / R On 12-Jun-09			Currency Future	1	2,500,000	0.00	Client	Sell
10:16:18	\$ / R On 16-Mar-09			Currency Future	1	15,000	0.00	Client	Sell
10:18:14	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
10:37:55	\$ / R On 12-Jun-09			Currency Future	1	10,000	104.53	Member	Buy
10:39:38	\$ / R On 16-Mar-09			Currency Future	1	9,000	92.61	Client	Buy
10:39:38	\$ / R On 16-Mar-09			Currency Future	1	9,000	0.00	Client	Sell
10:40:06	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
11:00:34	\$ / R On 12-Jun-09			Currency Future	1	2,500,000	26,112.75	Member	Buy
11:09:22	\$ / R On 14-Sep-09			Currency Future	1	7,000	0.00	Client	Sell
11:10:53	\$ / R On 16-Mar-09			Currency Future	1	25,000	257.35	Member	Buy
11:50:59	\$ / R On 12-Jun-09			Currency Future	1	2,500,000	0.00	Client	Sell
11:53:24	\$ / R On 16-Mar-09			Currency Future	1	25,000	0.00	Member	Sell
11:58:07	\$ / R On 16-Mar-09			Currency Future	1	1,000	10.25	Client	Buy
11:58:07	\$ / R On 16-Mar-09			Currency Future	1	1,000	0.00	Client	Sell
12:01:54	\$ / R On 16-Mar-09			Currency Future	1	60,000	615.00	Client	Buy
12:45:39	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
12:45:55	\$ / R On 16-Mar-09			Currency Future	1	5,000	51.15	Member	Buy
12:47:04	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Member	Sell
12:50:01	\$ / R On 12-Jun-09			Currency Future	1	100,000	1,031.50	Member	Buy
12:50:01	\$ / R On 12-Jun-09			Currency Future	1	100,000	0.00	Client	Sell
13:15:25	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
13:17:29	\$ / R On 16-Mar-09			Currency Future	1	5,000	51.30	Member	Buy
13:18:39	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Member	Sell
14:07:54	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
15:08:38	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
15:08:38	\$ / R On 16-Mar-09			Currency Future	1	5,000	51.25	Client	Buy
15:30:20	\$ / R On 12-Jun-09			Currency Future	1	20,000	0.00	Client	Sell
15:32:01	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
15:33:10	\$ / R On 12-Jun-09			Currency Future	1	500,000	5,231.95	Member	Buy
15:35:09	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
15:35:09	\$ / R On 16-Mar-09			Currency Future	1	4,000	0.00	Client	Sell
15:35:09	\$ / R On 16-Mar-09			Currency Future	1	25,000	257.50	Client	Buy
15:35:09	\$ / R On 16-Mar-09			Currency Future	1	5,000	51.49	Client	Buy
15:35:09	\$ / R On 16-Mar-09			Currency Future	1	25,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:35:09	\$ / R On 16-Mar-09			Currency Future	1	4,000	41.20	Client	Buy
15:38:35	\$ / R On 16-Mar-09			Currency Future	1	500,000	0.00	Member	Sell
15:38:35	\$ / R On 16-Mar-09			Currency Future	1	500,000	5,153.75	Client	Buy
15:40:10	\$ / R On 16-Mar-09			Currency Future	1	16,000	164.80	Client	Buy
15:41:23	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
15:42:06	\$ / R On 16-Mar-09			Currency Future	1	90,000	0.00	Member	Sell
15:43:14	\$ / R On 16-Mar-09			Currency Future	1	90,000	924.66	Client	Buy
15:53:45	\$ / R On 16-Mar-09			Currency Future	1	6,000	0.00	Client	Sell
15:53:47	\$ / R On 12-Jun-09			Currency Future	1	10,000	0.00	Client	Sell
15:57:05	\$ / R On 16-Mar-09			Currency Future	1	7,000	0.00	Client	Sell
15:57:05	\$ / R On 12-Jun-09			Currency Future	1	40,000	0.00	Client	Sell
15:57:05	\$ / R On 12-Jun-09			Currency Future	1	40,000	0.00	Client	Sell
16:01:59	\$ / R On 12-Jun-09			Currency Future	1	500,000	0.00	Client	Sell
16:02:00	\$ / R On 16-Mar-09			Currency Future	1	7,000	0.00	Client	Sell
16:02:00	\$ / R On 16-Mar-09			Currency Future	1	7,000	72.31	Client	Buy
16:03:31	\$ / R On 16-Mar-09			Currency Future	1	3,000	30.99	Client	Buy
16:04:07	\$ / R On 16-Mar-09			Currency Future	1	1,500,000	0.00	Member	Sell
16:08:41	\$ / R On 16-Mar-09			Currency Future	1	25,000	0.00	Client	Sell
16:11:40	\$ / R On 16-Mar-09			Currency Future	1	1,500,000	15,483.45	Client	Buy
16:12:13	\$ / R On 16-Mar-09			Currency Future	1	50,000	517.45	Client	Buy
16:48:29	\$ / R On 16-Mar-09			Currency Future	1	10,000	0.00	Client	Sell
16:48:29	\$ / R On 16-Mar-09			Currency Future	1	10,000	103.40	Client	Buy
16:51:44	\$ / R On 16-Mar-09			Currency Future	1	30,000	0.00	Client	Sell
16:51:44	\$ / R On 16-Mar-09			Currency Future	1	30,000	310.47	Client	Buy
16:51:44	\$ / R On 16-Mar-09			Currency Future	1	5,000	51.73	Client	Buy
16:51:44	\$ / R On 16-Mar-09			Currency Future	1	5,000	0.00	Client	Sell
<b>Total for \$ / R Currency Future:</b>					<b>87</b>	<b>20,316,000</b>	<b>94,484.81</b>		
11:02:44	£ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
11:31:44	£ / R On 14-Sep-09			Currency Future	1	5,000	0.00	Client	Sell
14:06:37	£ / R On 16-Mar-09			Currency Future	1	7,000	0.00	Client	Sell
15:35:12	£ / R On 16-Mar-09			Currency Future	1	50,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
<b>Total for £ / R Currency Future:</b>					<b>4</b>	<b>67,000</b>	<b>0.00</b>		
09:04:00	€ / R On 16-Mar-09			Currency Future	1	20,000	0.00	Client	Sell
<b>Total for € / R Currency Future:</b>					<b>1</b>	<b>20,000</b>	<b>0.00</b>		
09:48:47	AL13 On 07-May-09			Index Future	1	30,000	0.00	Client	Buy
09:48:47	AL13 On 07-May-09			Index Future	1	30,000	0.00	Member	Sell
<b>Total for AL13 Index Future:</b>					<b>2</b>	<b>60,000</b>	<b>0.00</b>		
15:44:31	ALBI On 07-May-09			Index Future	1	10,000	0.00	Client	Buy
15:51:00	ALBI On 07-May-09			Index Future	1	10,000	0.00	Member	Sell
<b>Total for ALBI Index Future:</b>					<b>2</b>	<b>20,000</b>	<b>0.00</b>		
15:29:18	R157 On 07-May-09			Bond Future	1	19,600,000	252,952.82		Buy
15:29:18	R157 On 07-May-09			Bond Future	1	19,600,000	0.00		Sell
16:41:49	R157 On 07-May-09			Bond Future	1	415,000,000	0.00	Member	Sell
16:46:44	R157 On 07-May-09			Bond Future	1	415,000,000	5,352,090.66	Member	Buy
<b>Total for R157 Bond Future:</b>					<b>4</b>	<b>869,200,000</b>	<b>5,605,043.48</b>		
10:47:25	R186 On 06-Aug-09	7.50	Call	Option on Bond Future	1	3,500,000	0.00		Buy
10:47:25	R186 On 06-Aug-09	7.50	Call	Option on Bond Future	1	3,500,000	0.00	Member	Sell
15:29:42	R186 On 07-May-09			Bond Future	1	11,600,000	142,056.41		Buy
15:29:42	R186 On 07-May-09			Bond Future	1	11,600,000	0.00		Sell
16:41:18	R186 On 07-May-09			Bond Future	1	460,000,000	5,604,014.86	Member	Buy
16:45:46	R186 On 07-May-09			Bond Future	1	460,000,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
<b>Total for R186 Bond Future:</b>					<b>6</b>	<b>950,200,000</b>	<b>5,746,071.27</b>		
15:30:09	R204 On 07-May-09			Bond Future	1	30,500,000	305,914.88		Buy
15:30:09	R204 On 07-May-09			Bond Future	1	30,500,000	0.00		Sell
<b>Total for R204 Bond Future:</b>					<b>2</b>	<b>61,000,000</b>	<b>305,914.88</b>		
15:28:25	R206 On 07-May-09			Bond Future	1	39,200,000	0.00		Sell
15:28:25	R206 On 07-May-09			Bond Future	1	39,200,000	395,717.96		Buy
<b>Total for R206 Bond Future:</b>					<b>2</b>	<b>78,400,000</b>	<b>395,717.96</b>		
<b>Grand Total for all Instruments:</b>					<b>110</b>	<b>1,979,283,000</b>	<b>12,147,232.40</b>		